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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2016

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/08/2016	Bond Future		128.73716	128.73716	129.01821	129.01821			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			2,148.21000	2.14821	1,867,160		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.87			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			2,138.21000	2.13821	1,857,160		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.88			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/08/2016	Bond Future	126.86			2,158.21000	2.15821	1,877,160		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		11.00303	76.01130	11.02946	75.85135			510,035,823.00	6,710	2,000
ES33	On	05/05/2016	Bond Future		11.11386	73.58309	11.14113	73.42077			493,742,533.90	6,710	6,776
ES33	On	04/08/2016	Bond Future		11.21645	74.99378	11.24446	74.82964			0.00	0	0
ES33	On	03/11/2016	Bond Future		11.30588	72.71041	11.33503	72.54190			0.00	0	0
Total ES33 Future											1,003,778,356.90	13,420	8,776
ES33	On	04/02/2016	Bond Future	10.01			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			6,584.13000	6.58413	6,424,180		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			6,722.26000	6.72226	6,562,310		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			6,653.15000	6.65315	6,493,200		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			7,232.51000	7.23251	7,070,190		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			7,370.15000	7.37015	7,207,830		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			7,301.28000	7.30128	7,138,960		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	04/08/2016	Bond Future	10.26	Put			6,133.13000	6.13313	5,968,990		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			6,265.88000	6.26588	6,101,740		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			6,199.46000	6.19946	6,035,320		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put			202.57000	0.20257	34,060		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call			0.00000	0.00000	23,860		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put			144.65000	0.14465	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put			260.56000	0.26056	92,050		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,003,778,356.90	13,420	8,776
ES42	On	04/02/2016	Bond Future			11.12219	80.26281	11.14352	80.11771			0.00	0	2,750
ES42	On	05/05/2016	Bond Future			11.23235	77.43968	11.25438	77.29247			0.00	0	4,500
Total ES42 Future												0.00	0	7,250
Total For ES42												0.00	0	7,250
I2025	On	04/02/2016	Bond Future			121.66830	121.66830	121.67527	121.67527			5,961,746.70	49	2,062
I2025	On	05/05/2016	Bond Future			123.83274	123.83274	123.84061	123.84061			6,067,804.26	49	2,357
I2025	On	04/08/2016	Bond Future			124.95318	124.95318	124.96287	124.96287			0.00	0	0
Total I2025 Future												12,029,550.96	98	4,419
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			4,314.73000	4.31473	4,321,700		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			4,324.73000	4.32473	4,331,700		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			4,334.73000	4.33473	4,341,700		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	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
I2025	On	05/05/2016	Bond Future	125.99	Put			2,149.39000	2.14939	2,157,260		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			2,159.39000	2.15939	2,167,260		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			2,169.39000	2.16939	2,177,260		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call			1,102.87000	1.10287	1,093,180		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Call			1,092.87000	1.09287	1,083,180		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.87	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Call			1,112.87000	1.11287	1,103,180		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												12,029,550.96	98	4,419
I2033	On	04/02/2016	Bond Future			102.99628	102.99628	102.55674	102.55674			0.00	0	185
I2033	On	05/05/2016	Bond Future			103.85328	103.85328	103.40647	103.40647			0.00	0	160
Total I2033 Future												0.00	0	345
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			156.74000	0.15674	596,280		0.00	0	0
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			146.74000	0.14674	586,280		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			166.74000	0.16674	606,280		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			1,016.47000	1.01647	1,463,280		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			1,006.47000	1.00647	1,453,280		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			996.47000	0.99647	1,443,280		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	345
I2038	On	04/02/2016	Bond Future			127.02662	127.02662	127.03370	127.03370			353,769,136.70	2,785	6,318
I2038	On	05/05/2016	Bond Future			129.28646	129.28646	129.29424	129.29424			360,062,791.10	2,785	11,780
I2038	On	04/08/2016	Bond Future			130.35515	130.35515	130.36495	130.36495			0.00	0	0
Total I2038 Future												713,831,927.80	5,570	18,098
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			3,956.30000	3.95630	3,963,380		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			3,966.30000	3.96630	3,973,380		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			3,976.30000	3.97630	3,983,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			1,705.76000	1.70576	1,713,540		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			1,715.76000	1.71576	1,723,540		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			1,695.76000	1.69576	1,703,540		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			1,054.95000	1.05495	1,045,150		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Call			1,044.95000	1.04495	1,035,150		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Call			1,064.95000	1.06495	1,055,150		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												713,831,927.80	5,570	18,098
I2046	On	04/02/2016	Bond Future			128.13857	128.13857	128.14574	128.14574			978,337,981.95	7,635	227
I2046	On	05/05/2016	Bond Future			128.98862	128.98862	128.99639	128.99639			984,828,113.70	7,635	12,413
I2046	On	04/08/2016	Bond Future			131.45662	131.45662	131.46666	131.46666			0.00	0	0
Total I2046 Future												1,963,166,095.65	15,270	12,640
I2046	On	04/02/2016	Bond Future	127.99	Call			155.74000	0.15574	148,570		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			145.74000	0.14574	138,570		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			135.74000	0.13574	128,570		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			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			993.61000	0.99361	1,001,380		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			1,003.61000	1.00361	1,011,380		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			1,013.61000	1.01361	1,021,380		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Call			2,446.66000	2.44666	2,436,620		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			2,466.66000	2.46666	2,456,620		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Call			2,456.66000	2.45666	2,446,620		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,963,166,095.65	15,270	12,640
I2050	On	04/02/2016	Bond Future			136.99734	136.99734	137.00490	137.00490			864,864,207.42	6,313	2,277
I2050	On	05/05/2016	Bond Future			139.43454	139.43454	139.44281	139.44281			915,108,886.02	6,563	13,277

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I2050	On	04/08/2016	Bond Future			140.53781	140.53781	140.54846	140.54846			0.00	0	0
Total I2050 Future												1,779,973,093.44	12,876	15,554
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			1,005.10000	1.00510	1,012,660		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			985.10000	0.98510	992,660		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			995.10000	0.99510	1,002,660		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,452.81000	1.45281	1,444,540		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,442.81000	1.44281	1,434,540		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,432.81000	1.43281	1,424,540		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			1,428.46000	1.42846	1,417,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			1,418.46000	1.41846	1,407,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			1,408.46000	1.40846	1,397,810		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												1,779,973,093.44	12,876	15,554
R186	On	04/02/2016	Bond Future			9.63929	107.12803	9.69566	106.73972		12.24	1,749,936,370.05	16,335	60,694
R186	On	05/05/2016	Bond Future			9.73011	109.04916	9.78866	108.65467		11.97	1,775,865,570.60	16,285	16,640
R186	On	04/08/2016	Bond Future			9.81014	105.83527	9.87085	105.43494		11.88	0.00	0	0
Total R186 Future												3,525,801,940.65	32,620	77,334
R186	On	04/02/2016	Bond Future	9.20	Put			3,597.72000	3.59772	3,234,070	11.98	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			4.56000	0.00456	5,420	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			6,788.64000	6.78864	6,401,190	11.92	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.83	Put			6,196.17000	6.19617	5,809,640	11.92	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			0.26000	0.00026	0,290	11.92	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			9,061.36000	9.06136	8,673,080	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Call			10.37000	0.01037	12,470	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			6,049.19000	6.04919	5,662,980	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			114.51000	0.11451	139,170	11.98	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			7,162.21000	7.16221	6,774,430	11.92	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			0.00000	0.00000	0,000	11.92	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			13,401.79000	13.40179	13,013,480	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Call			6.93000	0.00693	8,300	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			6,417.53000	6.41753	6,030,590	11.92	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.83	Call			8.84000	0.00884	10,620	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Put			12,435.92000	12.43592	12,047,610	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.15000	0.00015	0,170	11.92	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			9,446.86000	9.44686	9,058,570	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			1.88000	0.00188	2,200	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			7,538.04000	7.53804	7,150,050	11.92	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2.95000	0.00295	3,480	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			16,783.72000	16.78372	16,395,410	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			16,699.70000	16.69970	16,311,390	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			16,615.76000	16.61576	16,227,450	11.92	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.00000	0.00000	0,000	11.92	0.00	0	700
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			546.32000	0.54632	602,910	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			7,858.62000	7.85862	7,520,720	11.65	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			10,622.62000	10.62262	10,255,270	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			237.03000	0.23703	264,710	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			10,551.47000	10.55147	10,184,660	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			30.03000	0.03003	34,300	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			664.57000	0.66457	730,970	11.68	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			7,243.02000	7.24302	6,914,930	11.68	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			226.53000	0.22653	253,130	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			16,601.54000	16.60154	16,211,320	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			10,693.93000	10.69393	10,326,040	11.65	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			231.73000	0.23173	258,870	11.65	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			752.89000	0.75289	815,250	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			10,255.97000	10.25597	9,918,000	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			731.69000	0.73169	792,590	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			10,383.07000	10.38307	10,043,640	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			742.23000	0.74223	803,860	11.55	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			10,319.43000	10.31943	9,980,730	11.55	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												3,525,801,940.65	32,620	109,762
R197	On	04/02/2016	Bond Future			288.77144	288.77144	288.78804	288.78804			189,434,064.64	656	57
R197	On	05/05/2016	Bond Future			293.90874	293.90874	293.92721	293.92721			233,069,630.82	793	1,177
R197	On	04/08/2016	Bond Future			293.05431	293.05431	293.07724	293.07724			0.00	0	0
Total R197 Future												422,503,695.46	1,449	1,234
R197	On	04/02/2016	Bond Future	297.00	Put			8,211.96000	8.21196	8,228,560		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	297.01	Put			8,221.96000	8.22196	8,238,560		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			8,201.96000	8.20196	8,218,560		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			6,072.79000	6.07279	6,091,260		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			6,082.79000	6.08279	6,101,260		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			6,062.79000	6.06279	6,081,260		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.96	Put			882.76000	0.88276	905,690		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.97	Put			892.76000	0.89276	915,690		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/08/2016	Bond Future	293.98	Put			902.76000	0.90276	925,690		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												422,503,695.46	1,449	1,234
R202	On	04/02/2016	Bond Future			238.61637	238.61637	238.95983	238.95983			5,844,430,750.41	24,493	2,867
R202	On	05/05/2016	Bond Future			242.86135	242.86135	243.21227	243.21227			5,962,489,003.85	24,551	40,471
R202	On	04/08/2016	Bond Future			244.06723	244.06723	244.42810	244.42810			0.00	0	0
Total R202 Future												11,806,919,754.26	49,044	43,338
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			1,030.17000	1.03017	1,373,630		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			1,040.17000	1.04017	1,383,630		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			1,050.17000	1.05017	1,393,630		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			3,797.73000	3.79773	4,148,650		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			3,777.73000	3.77773	4,128,650		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			3,787.73000	3.78773	4,138,650		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			1,168.10000	1.16810	807,230		0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			1,188.10000	1.18810	827,230		0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Call			1,178.10000	1.17810	817,230		0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	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
Total R202 Option									0.00	0	0
Total For R202									11,806,919,754.26	49,044	43,338
R2023 On 04/02/2016 Bond Future			9.51815	94.52503	9.57993	94.23129		9.48	0.00	0	11,776
R2023 On 05/05/2016 Bond Future			9.62289	92.29027	9.68756	91.99189		9.60	0.00	0	0
R2023 On 04/08/2016 Bond Future			9.71479	94.05927	9.78242	93.75672		9.02	0.00	0	0
R2023 On 03/11/2016 Bond Future			9.78967	92.02037	9.86108	91.71041		6.98	0.00	0	0
Total R2023 Future									0.00	0	11,776
R2023 On 04/02/2016 Bond Future	8.00	Call			0.00000	0.00000	0,000	9.21	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			7,901.96000	7.90196	7,608,220	9.21	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			0.00000	0.00000	0,000	9.21	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			7,849.30000	7.84930	7,555,560	9.21	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			0.00000	0.00000	0,000	9.21	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			7,954.66000	7.95466	7,660,920	9.21	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Call			155.53000	0.15553	176,300	9.33	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Put			7,139.11000	7.13911	6,861,500	9.33	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Call			159.07000	0.15907	180,250	9.33	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Put			7,092.15000	7.09215	6,814,950	9.33	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Call			162.67000	0.16267	184,270	9.33	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Put			7,045.28000	7.04528	6,768,500	9.33	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Put			7,610.47000	7.61047	7,345,680	8.75	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Call			390.23000	0.39023	428,470	8.75	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.25	Put			7,567.16000	7.56716	7,302,850	8.75	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Call			396.12000	0.39612	434,830	8.75	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.26	Put			7,523.96000	7.52396	7,260,120	8.75	0.00	0	0
R2023 On 04/08/2016 Bond Future	8.24	Call			384.42000	0.38442	422,180	8.75	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Call			2,000.22000	2.00022	2,146,090	6.98	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.73	Put			2,570.20000	2.57020	2,406,110	6.98	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Call			2,020.48000	2.02048	2,167,300	6.98	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.74	Put			2,546.82000	2.54682	2,383,680	6.98	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Call			2,040.86000	2.04086	2,188,620	6.98	0.00	0	0
R2023 On 03/11/2016 Bond Future	9.75	Put			2,523.59000	2.52359	2,361,390	6.98	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	11,776
R203 On 04/02/2016 Bond Future			8.46532	103.00310	8.56033	102.86426		2.20	0.00	0	19,561
R203 On 05/05/2016 Bond Future			8.69692	100.67983	8.81010	100.53921		2.09	0.00	0	0
R203 On 04/08/2016 Bond Future			8.92747	102.60987	9.06643	102.46822		1.70	0.00	0	0
R203 On 03/11/2016 Bond Future			9.13444	100.50288	9.31737	100.35695		1.43	0.00	0	0
Total R203 Future									0.00	0	19,561
R203 On 04/02/2016 Bond Future	7.25	Call			0.00000	0.00000	0,000	2.12	0.00	0	0
R203 On 04/02/2016 Bond Future	7.25	Put			1,938.09000	1.93809	1,799,250	2.12	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
R203	On	04/02/2016	Bond Future	7.26	Call			0.00000	0.00000	0,000	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,923.11000	1.92311	1,784,270	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.00000	0.00000	0,000	2.12	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,953.08000	1.95308	1,814,240	2.12	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			16.29000	0.01629	21,850	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,979.41000	1.97941	1,844,350	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			16.76000	0.01676	22,460	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,967.13000	1.96713	1,832,210	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			15.83000	0.01583	21,250	2.01	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,991.71000	1.99171	1,856,510	2.01	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			35.39000	0.03539	45,340	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,921.30000	1.92130	1,789,600	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			36.07000	0.03607	46,180	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,911.51000	1.91151	1,779,970	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			36.76000	0.03676	47,030	1.64	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,901.73000	1.90173	1,770,350	1.64	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			338.92000	0.33892	397,670	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			712.43000	0.71243	625,250	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			341.99000	0.34199	401,100	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			707.48000	0.70748	620,660	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			335.88000	0.33588	394,260	1.41	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			717.41000	0.71741	629,860	1.41	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	19,561
R2030	On	04/02/2016	Bond Future			9.96845	85.51716	10.00458	85.27706			0.00	0	14,792
R2030	On	05/05/2016	Bond Future			10.05530	87.05073	10.09258	86.80700			0.00	0	0
R2030	On	04/08/2016	Bond Future			10.13442	84.71072	10.17282	84.46369			0.00	0	0
Total R2030 Future												0.00	0	14,792
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			9,011.58000	9.01158	8,771,480		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			8,935.14000	8.93514	8,695,040		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			8,858.80000	8.85880	8,618,700		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			7,576.86000	7.57686	7,333,130		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			7,503.26000	7.50326	7,259,530		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			7,650.55000	7.65055	7,406,820		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/08/2016	Bond Future	10.17	Call			0.00000	0.00000	228,920		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			18.11000	0.01811	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	14,792
R2032	On	04/02/2016	Bond Future			10.07862	88.52258	10.11980	88.23370		15.75	0.00	0	8,437
R2032	On	05/05/2016	Bond Future			10.16356	85.95265	10.20605	85.65917		16.27	0.00	0	856
R2032	On	04/08/2016	Bond Future			10.23951	87.60066	10.28323	87.30299		15.46	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.29997	85.20520	10.34532	84.90028		12.28	0.00	0	0
Total R2032 Future												0.00	0	9,293
R2032	On	04/02/2016	Bond Future	8.69	Call			0.06000	0.00006	0,050	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			10,943.69000	10.94369	10,654,800	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.07000	0.00007	0,060	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			10,860.18000	10.86018	10,571,290	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.08000	0.00008	0,070	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			10,776.77000	10.77677	10,487,880	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			8.01000	0.00801	8,350	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			6,823.05000	6.82305	6,534,510	15.36	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			17.13000	0.01713	18,220	15.36	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			6,053.06000	6.05306	5,765,270	15.36	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			465.32000	0.46532	497,430	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			9,416.21000	9.41621	9,154,840	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			474.49000	0.47449	507,150	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			9,345.58000	9.34558	9,084,760	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			456.29000	0.45629	487,850	15.86	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			9,487.08000	9.48708	9,225,160	15.86	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			971.53000	0.97153	1,023,000	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			10,395.53000	10.39553	10,149,330	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			984.53000	0.98453	1,036,560	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			10,329.27000	10.32927	10,083,630	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			958.66000	0.95866	1,009,560	15.06	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			10,462.03000	10.46203	10,215,260	15.06	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			3,497.60000	3.49760	3,647,360	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,869.78000	3.86978	3,714,620	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			3,529.79000	3.52979	3,680,440	12.22	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,834.51000	3.83451	3,680,240	12.22	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			3,465.57000	3.46557	3,614,450	12.21	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,905.28000	3.90528	3,749,240	12.21	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	9,337
R2035	On	04/02/2016	Bond Future			10.35500	91.75654	10.35500	91.75654			0.00	0	3,249

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/05/2016	Bond Future			10.35500	89.54863	10.35500	89.54863			0.00	0	856
R2035	On	04/08/2016	Bond Future			10.35500	91.82505	10.35500	91.82505			0.00	0	0
Total R2035 Future												0.00	0	4,105
R2035	On	04/02/2016	Bond Future	103.99	Call			79,342.32000	79.34232	79,342,320		0.00	0	0
R2035	On	04/02/2016	Bond Future	103.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Call			79,343.15000	79.34315	79,343,150		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Call			79,343.98000	79.34398	79,343,980		0.00	0	0
R2035	On	04/02/2016	Bond Future	104.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			37.13000	0.03713	37,130		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			37.10000	0.03710	37,100		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Call			111.22000	0.11122	111,220		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			36.98000	0.03698	36,980		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			36.96000	0.03696	36,960		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Call			110.81000	0.11081	110,810		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,105
R2037	On	04/02/2016	Bond Future			10.18775	85.69962	10.21376	85.50277		17.69	177,226,814.16	2,068	49,066
R2037	On	05/05/2016	Bond Future			10.27002	87.23653	10.29680	87.03669		17.46	180,405,144.04	2,068	2,082
R2037	On	04/08/2016	Bond Future			10.34542	84.64958	10.37290	84.44729		17.43	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.40098	86.35650	10.42946	86.14897		13.21	0.00	0	0
Total R2037 Future												357,631,958.20	4,136	51,148
R2037	On	04/02/2016	Bond Future	8.76	Put			12,226.59000	12.22659	12,029,730	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			9.36000	0.00936	8,650	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			7,388.11000	7.38811	7,190,550	17.25	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			24.71000	0.02471	23,710	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			6,292.93000	6.29293	6,095,080	17.25	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.04000	0.00004	0,030	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			12,413.69000	12.41369	12,216,830	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.04000	0.00004	0,030	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			12,320.07000	12.32007	12,123,210	17.25	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.05000	0.00005	0,040	17.25	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			423.23000	0.42323	438,910	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			11,039.06000	11.03906	10,854,900	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/05/2016	Bond Future	9.01	Call			431.99000	0.43199	447,970	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			10,958.07000	10.95807	10,774,210	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			414.62000	0.41462	429,990	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			11,120.33000	11.12033	10,935,860	17.02	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			10,329.44000	10.32944	10,165,300	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,315.68000	1.31568	1,354,240	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			10,259.66000	10.25966	10,095,930	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,332.35000	1.33235	1,371,320	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			10,190.16000	10.19016	10,026,840	16.99	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,299.16000	1.29916	1,337,310	16.99	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			3,816.32000	3.81632	3,915,230	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			4,250.53000	4.25053	4,141,910	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			3,747.41000	3.74741	3,845,110	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			4,328.49000	4.32849	4,218,660	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			3,781.78000	3.78178	3,880,090	13.17	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			4,289.37000	4.28937	4,180,150	13.17	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												357,631,958.20	4,136	51,180
R204	On	04/02/2016	Bond Future			8.92145	98.79160	9.00969	98.57614		4.21	0.00	0	30,697
R204	On	05/05/2016	Bond Future			9.09710	100.56324	9.19453	100.34462		3.99	0.00	0	0
R204	On	04/08/2016	Bond Future			9.26236	98.44948	9.37058	98.22829		3.68	0.00	0	0
R204	On	03/11/2016	Bond Future			9.38803	100.43308	9.51089	100.20605		2.60	0.00	0	0
Total R204 Future												0.00	0	30,697
R204	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,794.97000	3.79497	3,579,510	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,769.41000	3.76941	3,553,950	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	4.07	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,743.85000	3.74385	3,528,390	4.07	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			52.40000	0.05240	65,390	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			3,381.23000	3.38123	3,175,600	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			53.74000	0.05374	67,010	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			3,359.20000	3.35920	3,153,850	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			55.11000	0.05511	68,670	3.85	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			3,337.21000	3.33721	3,132,150	3.85	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			119.32000	0.11932	141,800	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			3,499.46000	3.49946	3,300,750	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			121.36000	0.12136	144,160	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			3,480.19000	3.48019	3,281,800	3.55	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			117.31000	0.11731	139,470	3.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.74	Put			3,518.76000	3.51876	3,319,730	3.55	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			673.62000	0.67362	769,950	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			1,212.24000	1.21224	1,081,540	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			681.14000	0.68114	778,180	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			1,201.18000	1.20118	1,071,190	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			665.81000	0.66581	761,410	2.58	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			1,223.02000	1.22302	1,091,590	2.58	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,697
R2040	On	04/02/2016	Bond Future			10.26784	88.98904	10.29386	88.78081		18.14	161,960,052.80	1,820	0
R2040	On	05/05/2016	Bond Future			10.35079	90.58491	10.37758	90.37356		17.91	164,864,536.20	1,820	1,820
R2040	On	04/08/2016	Bond Future			10.42710	87.81156	10.45459	87.59765		17.90	0.00	0	0
Total R2040 Future												326,824,589.00	3,640	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			23.37000	0.02337	22,300	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			6,856.04000	6.85604	6,646,740	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			25.09000	0.02509	24,010	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			6,767.43000	6.76743	6,558,120	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			26.97000	0.02697	25,870	17.69	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			6,679.13000	6.67913	6,469,800	17.69	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,032.52000	1.03252	1,067,550	17.59	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			8,334.49000	8.33449	8,158,170	17.59	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			996.84000	0.99684	1,030,820	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			8,478.89000	8.47889	8,301,520	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,014.57000	1.01457	1,049,070	17.58	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			8,406.51000	8.40651	8,229,660	17.58	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			9,636.67000	9.63667	9,471,920	17.45	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,710.06000	1.71006	1,758,250	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			9,774.14000	9.77414	9,608,420	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,730.48000	1.73048	1,779,150	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			9,704.72000	9.70472	9,539,480	17.44	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,752.14000	1.75214	1,801,300	17.45	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												326,824,589.00	3,640	1,820
R2044	On	04/02/2016	Bond Future			10.25738	86.41077	10.27332	86.28264		18.72	0.00	0	20,089
R2044	On	05/05/2016	Bond Future			10.33730	87.96042	10.35367	87.83065		18.50	0.00	0	400
R2044	On	04/08/2016	Bond Future			10.41068	85.26200	10.42740	85.13120		18.48	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.46500	86.98140	10.48239	86.84666		14.01	0.00	0	0
Total R2044 Future												0.00	0	20,489
R2044	On	04/02/2016	Bond Future	9.00	Call			0.36000	0.00036	0,260	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			11,388.45000	11.38845	11,260,220	18.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.01	Call			0.39000	0.00039	0,290	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			11,289.11000	11.28911	11,160,880	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			49.22000	0.04922	45,120	18.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			5,946.39000	5.94639	5,814,160	18.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.32000	0.00032	0,230	18.25	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			11,487.96000	11.48796	11,359,740	18.25	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			12,410.60000	12.41060	12,286,930	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			405.68000	0.40568	411,930	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			12,319.98000	12.31998	12,196,460	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			388.68000	0.38868	394,630	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			12,501.54000	12.50154	12,377,720	18.03	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			397.11000	0.39711	403,210	18.03	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,785.20000	1.78520	1,811,780	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			9,608.40000	9.60840	9,504,180	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,807.29000	1.80729	1,834,160	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			9,539.56000	9.53956	9,435,630	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,764.11000	1.76411	1,790,420	18.02	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			9,678.39000	9.67839	9,573,900	18.02	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			4,111.79000	4.11179	4,173,330	13.99	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			4,518.86000	4.51886	4,445,660	13.99	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			4,038.14000	4.03814	4,098,900	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,601.51000	4.60151	4,527,530	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			4,074.73000	4.07473	4,135,880	13.98	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,559.89000	4.55989	4,486,300	13.98	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,489
R2048	On	04/02/2016	Bond Future			10.23296	90.00488	10.24393	89.91505		18.24	103,955,636.40	1,155	59,278
R2048	On	05/05/2016	Bond Future			10.30778	87.18199	10.31902	87.09117		18.96	146,901,653.15	1,685	2,989
R2048	On	04/08/2016	Bond Future			10.37437	88.85318	10.38579	88.76203		18.03	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.42995	86.20230	10.44188	86.10802		14.37	0.00	0	0
Total R2048 Future												250,857,289.55	2,840	62,267
R2048	On	04/02/2016	Bond Future	8.99	Call			0.39000	0.00039	0,270	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			11,481.71000	11.48171	11,391,760	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.43000	0.00043	0,300	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			11,379.54000	11.37954	11,289,580	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.48000	0.00048	0,330	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			11,277.57000	11.27757	11,187,590	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			23.67000	0.02367	20,270	17.79	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			6,991.42000	6.99142	6,898,190	17.79	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			47.98000	0.04798	42,490	17.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/02/2016	Bond Future	9.55	Put			6,083.25000	6.08325	5,987,930	17.81	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			426.07000	0.42607	428,230	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			12,405.90000	12.40590	12,317,240	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			435.27000	0.43527	437,510	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			12,313.20000	12.31320	12,224,620	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			417.02000	0.41702	419,100	18.48	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			12,498.94000	12.49894	12,410,200	18.48	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,362.74000	1.36274	1,374,240	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			11,472.66000	11.47266	11,393,010	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,380.76000	1.38076	1,392,420	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			11,393.27000	11.39327	11,313,780	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,398.95000	1.39895	1,410,770	17.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			11,314.23000	11.31423	11,234,900	17.57	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Call			4,140.11000	4.14011	4,180,520	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.38	Put			4,631.23000	4.63123	4,577,360	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Call			4,177.56000	4.17756	4,218,250	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.39	Put			4,588.97000	4.58897	4,535,380	14.33	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Call			4,102.52000	4.10252	4,142,660	14.32	0.00	0	0
R2048	On	03/11/2016	Bond Future	10.37	Put			4,673.50000	4.67350	4,619,360	14.32	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												250,857,289.55	2,840	62,417
R207	On	04/02/2016	Bond Future			9.16815	94.27437	9.23557	94.06460		5.86	638,426,033.64	6,772	39,836
R207	On	05/05/2016	Bond Future			9.31945	95.96503	9.39200	95.75213		5.63	0.00	0	0
R207	On	04/08/2016	Bond Future			9.45861	94.15973	9.53680	93.94430		5.31	0.00	0	0
Total R207 Future												638,426,033.64	6,772	39,836
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,000	5.67	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			6,358.37000	6.35837	6,148,600	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,621.07000	5.62107	5,411,300	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	5.67	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,587.71000	5.58771	5,377,940	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	5.67	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,554.37000	5.55437	5,344,600	5.67	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			63.80000	0.06380	74,640	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			4,719.40000	4.71940	4,517,340	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			65.41000	0.06541	76,480	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			4,689.92000	4.68992	4,488,090	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			29.81000	0.02981	35,330	5.44	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,592.35000	5.59235	5,384,970	5.44	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			62.23000	0.06223	72,830	5.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.84	Put			4,748.94000	4.74894	4,546,640	5.44	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			202.94000	0.20294	227,920	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,551.11000	4.55111	4,360,660	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			206.20000	0.20620	231,510	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			4,525.28000	4.52528	4,335,160	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			199.72000	0.19972	224,370	5.13	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,576.98000	4.57698	4,386,200	5.13	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												638,426,033.64	6,772	39,941
R208	On	04/02/2016	Bond Future			9.33988	92.03544	9.40692	91.78441		7.46	610,194,967.20	6,630	48,729
R208	On	05/05/2016	Bond Future			9.46606	90.28436	9.53709	90.02948		7.47	451,421.80	5	5
R208	On	04/08/2016	Bond Future			9.57994	92.01525	9.65518	91.75695		6.90	0.00	0	0
R208	On	03/11/2016	Bond Future			9.66755	90.46459	9.74821	90.19981		5.29	0.00	0	0
Total R208 Future												610,646,389.00	6,635	48,734
R208	On	04/02/2016	Bond Future	7.76	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			6,422.63000	6.42263	6,171,600	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			6,504.00000	6.50400	6,252,970	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.00000	0.00000	0,000	7.24	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			6,463.30000	6.46330	6,212,270	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			90.71000	0.09071	105,130	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			5,770.63000	5.77063	5,530,170	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			86.46000	0.08646	100,280	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			5,843.63000	5.84363	5,602,570	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			88.57000	0.08857	102,680	7.24	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			5,807.11000	5.80711	5,566,340	7.24	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			225.61000	0.22561	252,280	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			6,123.33000	6.12333	5,891,700	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			229.26000	0.22926	256,290	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			6,089.95000	6.08995	5,858,680	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			222.01000	0.22201	248,320	6.68	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			6,156.77000	6.15677	5,924,780	6.68	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			1,442.15000	1.44215	1,564,420	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,962.39000	1.96239	1,819,880	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			1,412.23000	1.41223	1,532,860	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,998.49000	1.99849	1,854,340	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			1,427.30000	1.42730	1,548,750	5.27	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,980.54000	1.98054	1,837,210	5.27	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												610,646,389.00	6,635	48,734

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future			10.08193	69.47361	10.10791	69.31006		17.97	85,105,172.25	1,225	37,526
R209	On	05/05/2016	Bond Future			10.15615	67.56987	10.18284	67.40389		18.60	82,773,090.75	1,225	2,307
R209	On	04/08/2016	Bond Future			10.22206	68.86546	10.24938	68.69740		17.73	0.00	0	0
R209	On	03/11/2016	Bond Future			10.27410	67.10103	10.30237	66.92867		14.06	0.00	0	0
Total R209 Future												167,878,263.00	2,450	39,833
R209	On	04/02/2016	Bond Future	8.74	Call			0.09000	0.00009	0,070	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			9,528.20000	9.52820	9,364,630	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.10000	0.00010	0,080	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			9,451.23000	9.45123	9,287,660	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.11000	0.00011	0,090	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			9,374.37000	9.37437	9,210,800	17.50	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			71.93000	0.07193	72,010	17.63	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			3,930.49000	3.93049	3,767,020	17.63	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			431.38000	0.43138	447,340	18.12	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			8,447.46000	8.44746	8,297,440	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			439.95000	0.43995	456,200	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			8,382.21000	8.38221	8,232,480	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			76.23000	0.07623	79,240	18.12	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			13,957.49000	13.95749	13,794,520	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			422.94000	0.42294	438,610	18.12	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			8,512.95000	8.51295	8,362,640	18.12	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			4,702.74000	4.70274	4,798,530	17.94	0.00	0	6,000
R209	On	04/08/2016	Bond Future	10.60	Put			2,603.34000	2.60334	2,531,070	17.94	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,250.23000	1.25023	1,286,330	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			7,852.16000	7.85216	7,720,200	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,266.42000	1.26642	1,302,900	17.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			7,797.40000	7.79740	7,665,820	17.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,898.70000	1.89870	1,949,040	17.42	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			6,078.40000	6.07840	5,960,680	17.42	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,234.99000	1.23499	1,270,720	17.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			7,907.97000	7.90797	7,775,640	17.26	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			3,212.71000	3.21271	3,295,960	14.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			3,471.29000	3.47129	3,382,180	14.07	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			3,154.18000	3.15418	3,236,440	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			3,535.36000	3.53536	3,445,260	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			3,183.02000	3.18302	3,265,780	14.06	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			3,502.85000	3.50285	3,413,250	14.06	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												167,878,263.00	2,450	67,433
R210	On	04/02/2016	Bond Future			179.67419	179.67419	180.05903	180.05903			417,922,165.94	2,326	379

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future			180.70321	180.70321	181.09609	181.09609			573,913,394.96	3,176	2,755
R210	On	04/08/2016	Bond Future			184.16104	184.16104	184.56385	184.56385			0.00	0	0
Total R210 Future												991,835,560.90	5,502	3,134
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			4,930.97000	4.93097	5,315,810		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			4,940.97000	4.94097	5,325,810		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			4,950.97000	4.95097	5,335,810		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			3,913.91000	3.91391	4,306,790		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			3,893.91000	3.89391	4,286,790		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			3,903.91000	3.90391	4,296,790		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			3,043.85000	3.04385	2,641,040		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Call			3,063.85000	3.06385	2,661,040		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			3,053.85000	3.05385	2,651,040		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												991,835,560.90	5,502	3,134
R211	On	04/02/2016	Bond Future			134.65256	134.65256	134.66041	134.66041			0.00	0	720
R211	On	05/05/2016	Bond Future			137.04800	137.04800	137.05675	137.05675			0.00	0	2
R211	On	04/08/2016	Bond Future			137.93652	137.93652	137.94738	137.94738			0.00	0	0
Total R211 Future												0.00	0	722
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			4,329.59000	4.32959	4,337,440		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			4,339.59000	4.33959	4,347,440		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			4,349.59000	4.34959	4,357,440		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			1,953.25000	1.95325	1,962,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,933.25000	1.93325	1,942,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,943.25000	1.94325	1,952,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.07	Call			877.38000	0.87738	866,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2016	Bond Future	137.07	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Call			867.38000	0.86738	856,520		0.00	0	0
R211	On	04/08/2016	Bond Future	137.08	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Call			857.38000	0.85738	846,520		0.00	0	0
R211	On	04/08/2016	Bond Future	137.09	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	722
R212	On	04/02/2016	Bond Future			140.06530	140.06530	139.91801	139.91801			78,996,829.20	564	1,005
R212	On	05/05/2016	Bond Future			142.55705	142.55705	142.40795	142.40795			127,588,559.75	895	914
R212	On	04/08/2016	Bond Future			143.38172	143.38172	143.23182	143.23182			0.00	0	0
Total R212 Future												206,585,388.95	1,459	1,919
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			6,071.99000	6.07199	5,924,700		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			6,081.99000	6.08199	5,934,700		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			6,091.99000	6.09199	5,944,700		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,602.05000	2.60205	2,452,950		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,582.05000	2.58205	2,432,950		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			2,592.05000	2.59205	2,442,950		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Call			801.82000	0.80182	951,720		0.00	0	0
R212	On	04/08/2016	Bond Future	142.43	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Call			791.82000	0.79182	941,720		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			811.82000	0.81182	961,720		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												206,585,388.95	1,459	1,919
R213	On	04/02/2016	Bond Future			9.98867	80.10272	10.02483	79.87222		15.68	0.00	0	38,041
R213	On	05/05/2016	Bond Future			10.06747	77.98964	10.10472	77.75553		16.17	0.00	0	0
R213	On	04/08/2016	Bond Future			10.13691	79.48455	10.17518	79.24725		15.38	0.00	0	0
R213	On	03/11/2016	Bond Future			10.19423	77.53290	10.23391	77.28972		12.17	0.00	0	0
Total R213 Future												0.00	0	38,041
R213	On	04/02/2016	Bond Future	8.74	Call			0.23000	0.00023	0,210	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			8,838.17000	8.83817	8,607,650	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			0.26000	0.00026	0,230	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			8,763.96000	8.76396	8,533,430	15.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.76	Call			0.29000	0.00029	0,260	15.27	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			8,689.84000	8.68984	8,459,310	15.27	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			298.09000	0.29809	316,310	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			9,588.93000	9.58893	9,373,040	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			304.41000	0.30441	322,980	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			9,521.50000	9.52150	9,305,960	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			310.85000	0.31085	329,770	15.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			9,454.28000	9.45428	9,239,090	15.75	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,012.73000	1.01273	1,058,020	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			8,736.61000	8.73661	8,544,600	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			986.87000	0.98687	1,031,200	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			8,852.81000	8.85281	8,659,840	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			999.74000	0.99974	1,044,540	14.98	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			8,794.61000	8.79461	8,602,110	14.98	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			3,170.04000	3.17004	3,288,650	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			3,500.69000	3.50069	3,376,120	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			3,199.41000	3.19941	3,318,730	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			3,468.57000	3.46857	3,344,710	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			3,228.92000	3.22892	3,348,950	12.15	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			3,436.67000	3.43667	3,313,520	12.15	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	38,041
R214	On	04/02/2016	Bond Future			10.17751	69.77247	10.19850	69.63689		18.50	35,793,277.11	513	29,454
R214	On	05/05/2016	Bond Future			10.24964	67.72770	10.27119	67.59015		19.21	34,744,310.10	513	5,193
R214	On	04/08/2016	Bond Future			10.31352	69.02596	10.33555	68.88687		18.29	0.00	0	0
R214	On	03/11/2016	Bond Future			10.36659	67.11749	10.38941	66.97466		14.55	0.00	0	0
Total R214 Future												70,537,587.21	1,026	34,647
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			17,237.20000	17.23720	17,101,620	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			17,143.45000	17.14345	17,007,870	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			17,049.87000	17.04987	16,914,290	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			12.46000	0.01246	11,290	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			5,884.99000	5.88499	5,748,240	18.04	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			25.86000	0.02586	24,150	18.04	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			5,162.42000	5.16242	5,025,130	18.04	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			374.44000	0.37444	384,340	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			9,382.80000	9.38280	9,255,150	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			382.24000	0.38224	392,340	18.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/05/2016	Bond Future	9.01	Put			9,312.02000	9.31202	9,184,570	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			671.27000	0.67127	688,620	18.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			7,378.81000	7.37881	7,258,610	18.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			366.76000	0.36676	376,460	18.72	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			9,453.84000	9.45384	9,325,990	18.72	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			420.46000	0.42046	430,830	17.81	0.00	0	1,300
R214	On	04/08/2016	Bond Future	8.55	Put			13,499.46000	13.49946	13,370,740	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,148.39000	1.14839	1,173,990	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,591.16000	3.59116	3,654,110	18.32	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,815.86000	3.81586	3,739,720	18.32	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			7,148.15000	7.14815	7,245,550	18.93	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,512.02000	1.51202	1,470,330	18.93	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,178.79000	1.17879	1,204,960	17.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			8,707.99000	8.70799	8,594,500	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,163.14000	1.16314	1,189,010	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			8,647.37000	8.64737	8,534,150	17.81	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			8,587.78000	8.58778	8,474,860	17.82	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,242.67000	1.24267	1,270,030	17.83	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			8,351.95000	8.35195	8,240,220	17.83	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			3,292.37000	3.29237	3,359,890	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,602.29000	3.60229	3,526,980	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			3,322.35000	3.32235	3,390,300	14.50	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Put			3,569.35000	3.56935	3,494,470	14.50	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Call			3,262.75000	3.26275	3,329,860	14.49	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,635.70000	3.63570	3,559,980	14.49	0.00	0	0
Total R214 Option												0.00	0	15,250
Total For R214												70,537,587.21	1,026	49,897
Total for Bond												24,849,227,474.57	164,807	697,411
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/02/2016 GOVI			470.66200	470.66200	469.45300	469.45300			0.00	0	483
GOVI On 05/05/2016 GOVI			479.10200	479.10200	477.87600	477.87600			0.00	0	146
GOVI On 04/08/2016 GOVI			488.18800	488.18800	486.94500	486.94500			0.00	0	0
GOVI On 03/11/2016 GOVI			498.10800	498.10800	496.83300	496.83300			0.00	0	0
Total GOVI Future									0.00	0	629
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			425,370.00000	42.53700	413,280,000		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			425,470.00000	42.54700	413,380,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	512.01	Put			425,570.00000	42.55700	413,480,000		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			401,340.00000	40.13400	389,080,000		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			401,140.00000	40.11400	388,880,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2016	GOVI	518.00	Put			401,240.00000	40.12400	388,980,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Put			340,450.00000	34.04500	328,020,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Put			340,550.00000	34.05500	328,120,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			340,650.00000	34.06500	328,220,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Call			207,230.00000	20.72300	219,980,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Call			207,130.00000	20.71300	219,880,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.12	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Call			207,030.00000	20.70300	219,780,000		0.00	0	0
GOVI	On	03/11/2016	GOVI	476.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	629
Total for GOVI												0.00	0	629
AL37	On	04/02/2016	Index Future			453.88000	453.88000	452.76000	452.76000			9,077,600.00	2	2
AL37	On	05/05/2016	Index Future			462.02000	462.02000	460.88200	460.88200			9,240,400.00	2	2
AL37	On	04/08/2016	Index Future			470.78100	470.78100	469.62900	469.62900			0.00	0	0
Total AL37 Future												18,318,000.00	4	4
Total For AL37												18,318,000.00	4	4
AL7T	On	04/02/2016	Index Future			517.87800	517.87800	516.06700	516.06700			0.00	0	0
AL7T	On	05/05/2016	Index Future			527.16500	527.16500	525.32500	525.32500			0.00	0	0
AL7T	On	04/08/2016	Index Future			537.16200	537.16200	535.29500	535.29500			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			470.92700	470.92700	469.75200	469.75200			207,207,880.00	44	639
ALBI	On	05/05/2016	Index Future			479.37200	479.37200	478.18000	478.18000			210,923,680.00	44	44
ALBI	On	04/08/2016	Index Future			488.46200	488.46200	487.25500	487.25500			0.00	0	0
ALBI	On	03/11/2016	Index Future			498.38800	498.38800	497.14900	497.14900			0.00	0	0
Total ALBI Future												418,131,560.00	88	683
Total For ALBI												418,131,560.00	88	683

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 04/02/2016 Index Future			233.99800	233.99800	234.11500	234.11500			1,247,209,340.00	533	700
IGOV On 05/05/2016 Index Future			238.16100	238.16100	238.28100	238.28100			1,269,398,130.00	533	554
IGOV On 04/08/2016 Index Future			242.67000	242.67000	242.79500	242.79500			0.00	0	0
IGOV On 03/11/2016 Index Future			247.58300	247.58300	247.70800	247.70800			0.00	0	0
Total IGOV Future									2,516,607,470.00	1,066	1,254
Total For IGOV									2,516,607,470.00	1,066	1,254
ILBI On 04/02/2016 Index Future			633.83200	633.83200	634.14100	634.14100			0.00	0	157
ILBI On 05/05/2016 Index Future			644.60600	644.60600	644.92200	644.92200			0.00	0	0
ILBI On 04/08/2016 Index Future			656.35000	656.35000	656.67400	656.67400			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									2,953,057,030.00	1,158	2,098
JIBAR f On 17/02/2016 Jibar Future			6.93000	93.07000	7.02000	92.98000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.18000	92.82000	7.27000	92.73000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.31000	92.69000	7.40000	92.60000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.48000	92.52000	7.48000	92.52000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.58000	92.42000	7.66000	92.34000			0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.67000	92.33000	7.66000	7.66000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.93000	92.07000	8.04000	91.96000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.23000	91.77000	8.34000	91.66000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.44000	91.56000	8.56000	91.44000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.64000	91.36000	8.76000	91.24000			0.00	0	500
JIBAR f On 20/09/2017 Jibar Future			8.79000	91.21000	8.91000	91.09000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.94000	91.06000	9.06000	90.94000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			106.40316	106.40316	106.84849	106.84849			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			103.78917	103.78917	104.24816	104.24816			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.31300	100.31300	100.37459	100.37459			0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.41121	100.41121	100.49747	100.49747			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			101.17909	101.17909	101.32343	101.32343			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.78579	100.78579	100.93779	100.93779			0.00	0	0
Total 2Y STND Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			102.99891	102.99891	103.24105	103.24105			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			102.62152	102.62152	102.87995	102.87995			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									27,802,284,504.57	165,965	702,638
AA02 On 28/03/2016 Spot Bond				100.57187		100.55215			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.75158		100.72958			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.56000	99.79774	10.64500	99.55117			0.00	0	4,400,000,000
Total AA05 SPOT									0.00	0	4,400,000,000
Total For AA05									0.00	0	4,400,000,000
AA06 On 15/04/2021 Spot Bond				100.24767		100.22487			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			11.12000	96.31407	11.18500	96.04369			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.54400	10.00000	104.51700			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				101.43044		101.40734			0.00	17,600,000,000	0
Total AB010 SPOT									0.00	17,600,000,000	0
Total For AB010									0.00	17,600,000,000	0
AB011 On 21/11/2023 Spot Bond				100.40881		100.38561			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.95000	95.18544	11.03500	94.96406			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	11.11945	100.00000	11.09252			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.96379	10.84000	101.93422				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	9.43586	100.00000	9.41717				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.44119	11.37000	104.40946				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.17717	100.00000	11.14979				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.47855	11.81000	89.44993				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.30453	100.00000	11.27684				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				100.11642		100.09426				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			10.03000	102.63223	10.12000	102.49919				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	105.48000	10.00000	105.45300				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			2.94000	268.75805	2.94000	268.71428				0.00	0	790,000,000
Total ABCPI3 SPOT										0.00	0	790,000,000
Total For ABCPI3										0.00	0	790,000,000
ABFN06 On 17/03/2016 Spot Bond				100.93870		100.91861				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				101.51681		101.49503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				100.92011		100.89724				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.94163		100.91822				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				98.64847		98.62981				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2017 Spot Bond				100.19942		100.17814				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				99.90817		99.88675				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				101.86695		101.84499				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				102.01826		101.99541				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				101.61521		101.59366				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				101.65669		101.63458				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			2.27000	178.56696	2.27000	178.54109				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	181.27863	2.17000	181.25287				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	193.91079	1.82000	193.88506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.42625	83.45174	9.51625	83.29333				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.42625	83.45174	9.51625	83.29333				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.83158		100.80848				0.00	520,000,000	130,000,000
Total ABN39 SPOT										0.00	520,000,000	130,000,000
Total For ABN39										0.00	520,000,000	130,000,000
ABN45 On 23/02/2016 Spot Bond				100.34000		100.33000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.73000		100.71000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.43927		100.41797				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				100.28573		100.26358				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				99.39000		99.37000				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				98.67000		98.65000				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				98.37000		98.35000				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				98.08000		98.06000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.60771		100.58635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.18653		100.16274				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				96.19000		96.17000				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				95.95000		95.93000				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			2.83000	112.26547	2.83000	112.24755				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			2.63000	165.98125	2.61000	166.29762				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			2.49000	219.20849	2.48000	219.47331				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				94.40000		94.38000				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			11.11000	86.95865	11.17000	86.67468				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.71000		106.67000				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				32.77000		32.55000				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				101.55127		101.52657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.95000		101.91000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				110.22500		110.22500				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	106.80727	9.63000	106.77983				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				105.62000		105.58000				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			11.03000	97.69621	11.08500	97.33233				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.49500	87.48450	10.56000	87.22926				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				121.84000		120.73000				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				152.85000		151.22000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.12500	97.11829	11.18000	96.75716				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				96.30000		96.28000				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				101.06320		101.04017				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				99.85788		99.83422				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			9.63000	104.00552	9.72000	103.80750				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			10.97000	96.79406	11.03500	96.52302				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.72500	96.88538	10.79000	96.64513				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			11.20000	95.14614	11.26500	94.84236				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.72000	96.69766	10.78500	96.43919				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			11.12000	95.66479	11.18000	95.36746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.87500	93.69888	11.93000	93.37476				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.87500	94.42066	11.93000	94.06661				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			10.64500	92.89665	10.71000	92.66045				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			11.62500	86.30391	11.68000	85.98696				0.00	0	3,680,000,000
Total ABS7 SPOT										0.00	0	3,680,000,000
Total For ABS7										0.00	0	3,680,000,000
ABS9 On 17/03/2016 Spot Bond			8.55500	103.44842	8.59500	103.41865				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.34000	279.45489	2.34000	279.41390				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			2.39000	133.57198	2.39000	133.55223				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.38000	135.87786	2.40000	135.70770				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	0.01703	100.00000	0.01698				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	14.69646	100.00000	14.66047				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	87.11217	100.00000	86.90476				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				76.30804		76.26510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	87.08134	100.00000	86.87351				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				99.84722		99.82181				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				99.84722		99.82181				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				99.84640		99.82085				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				99.84640		99.82085				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				99.84804		99.82276				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.88038		100.85591				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.90441		100.87927				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.91409		100.88867				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.89466		100.86978				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.85117		100.82752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.93500	98.07277	11.01500	97.79714				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				95.22594		95.20588				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				261.05889		263.04897				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				261.15607		263.14610				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.87051		100.84632				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.27902		101.25578				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				99.84968		99.82467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.09092		100.06641				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				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				101.29001		101.26588				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				101.44380		101.42202				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.87345		100.84918				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				101.44210		101.41937				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.85618		100.83240				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.82207		100.79925				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.57065	10.23000	103.54227				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				104.24926		105.29611				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			11.02500	97.57361	11.11000	97.31447				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.85317		100.82947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	122.28178	1.75000	122.26578				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.82347		100.80000				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.84748		100.82334				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.79943		100.77664				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.95976		100.93497				0.00	10,000,000	2,500,000
Total ACL181 SPOT										0.00	10,000,000	2,500,000
Total For ACL181										0.00	10,000,000	2,500,000
ACL182 On 20/06/2017 Spot Bond				101.80015		101.77796				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.79077		100.76823				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.44176		101.41897				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.84267		100.81867				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.83605		100.81283				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.87722		100.85284				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.88986		100.86512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.89288		100.86806				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.89288		100.86806				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.92421		100.89790				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.82827		100.80467				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.94076		100.91460				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				101.94889		101.92502				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.92421		100.89790				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				101.41910		101.39904				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.90943		100.88415				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.88587		100.86064				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				188.67975		190.10514				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				190.03092		191.46629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.80242		100.78013				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.77345		100.75140				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.37574		101.35529				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.79173		100.76917				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.19533		99.17239				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.82347		100.80000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.78115		100.75888				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.78019		100.75794				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.86178		100.83783				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.76680		101.74330				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.97563				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	99.97601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.85786		100.83403				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.84327		100.81984				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				101.14016		101.11540				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				99.86312		99.84017				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				99.93382		99.91166				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				101.49326		101.46831				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.30743		101.28272				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	18.34074	100.00000	18.27031				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				101.08310		101.06179				0.00	0	0
Total ADCP11 SPOT										0.00	0	0
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	92.69302	100.00000	92.47796				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	60.52746	100.00000	60.38083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.29635	100.00000	15.25889			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.38830	100.00000	2.38245			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				100.17555		100.15358			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				100.18189		100.15911			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				100.20295		100.17753			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				100.17218		100.15062			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			8.24500	101.38416	8.28500	101.35253			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				100.21657		100.18945			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C:On 18/10/2039 Spot Bond				100.24893		100.21774			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	38.29040	100.00000	38.19166			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	10.45747	100.00000	10.43051			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.49500	98.10800	10.58000	97.86525		52,475,000,000,000.00	5,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR01 SPOT									2,475,000,000,000.00	5,000,000,000	5,000,000,000
Total For AIR01									2,475,000,000,000.00	5,000,000,000	5,000,000,000
AIR02 On 30/04/2023 Spot Bond			11.12500	105.48435	11.18000	105.17944			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			8.57500	104.37560	8.61500	104.34634			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.85000	92.80978	10.91000	92.47818			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.21180	100.00000	14.18034			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.37500	91.94913	11.41000	91.69461			0.00	0	5,000,000
Total AIR05 SPOT									0.00	0	5,000,000
Total For AIR05									0.00	0	5,000,000
AIRL01 On 30/04/2028 Spot Bond			2.88000	169.80467	2.86000	170.11310			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.09002		101.06711			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.66604		100.64306			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.71304		100.68843			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				101.72560		101.70330			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	28.12304	100.00000	28.05416			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									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				100.73849		100.71800				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				101.08799		101.06935				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.75374		100.73282				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				100.82207		100.79924				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.63366		100.60436				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				95.52000		95.48000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.88335		100.86479				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				114.51850		114.49691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.74000	238.05253	2.73000	238.32251				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				99.03119		99.00799				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				87.12697		87.09155				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				101.73845		101.71441				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			2.75500	211.49173	2.74500	211.74350				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.75959		100.73851				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
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.72339		100.70161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.28744		100.26516				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.18260		100.15931				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.08945		100.06715				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				99.95502		99.93251				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				99.86723		99.84495				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.77205		98.77059				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				101.23797		101.21592				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.89402		100.87242				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				101.71925		101.69575				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				100.49607		100.47769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				83.08325		83.56938				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.45133		100.43061				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.95388		100.92673				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.80904		100.78599				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				101.06610		101.04265				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.87627		100.85132				0.00	57,200,000	32,300,000
Total ASN083 SPOT										0.00	57,200,000	32,300,000
Total For ASN083										0.00	57,200,000	32,300,000
ASN08: On 03/09/2020 Spot Bond				101.40549		101.37941				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.65593		100.63331				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
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 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 ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.40752		100.38456				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 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
ASN09 On 21/10/2020 Spot Bond				100.02718		100.08723				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 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
ASN09(On 10/11/2020 Spot Bond				101.75668		101.73363				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 17/08/2016 Spot Bond				101.38252		101.36136				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN09(On 20/12/2020 Spot Bond				56.68347		56.62989				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.29759		101.27401				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11(On 20/12/2017 Spot Bond				100.83307		100.80933				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN11(On 08/03/2021 Spot Bond				101.16440		101.14102				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN11(On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.10301	100.00000	83.78850				0.00	14,200,000,000	14,200,000,000
Total ASN117 SPOT										0.00	14,200,000,000	14,200,000,000
Total For ASN117										0.00	14,200,000,000	14,200,000,000
ASN118 On 21/07/2016 Spot Bond				100.00000	100.00000	77.84418				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	53.15608	100.00000	53.03844				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	29.83575	100.00000	29.76268				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	29.92229	100.00000	29.84900				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	29.53288	100.00000	29.46055				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	42.88779	100.00000	42.78275				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	60.11479	100.00000	59.96756				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	22.02911	100.00000	21.97516				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	58.84156	100.00000	58.69745				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	86.83531	100.00000	86.63243				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	1.57802	100.00000	1.57416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	17.01991	100.00000	16.97822			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.91328		100.89217			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.72240		100.70179			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.73236		100.71059			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.42000	101.68587	10.50500	101.46482		4,174,252,000,000.00	400,600,000	200,300,000	
Total BAW11 SPOT								4,174,252,000,000.00	400,600,000	200,300,000	
Total For BAW11								4,174,252,000,000.00	400,600,000	200,300,000	
BAW13 On 17/04/2017 Spot Bond				100.58481		100.56240		0.00	0	0	
Total BAW13 SPOT								0.00	0	0	
Total For BAW13								0.00	0	0	
BAW15 On 01/02/2016 Spot Bond				99.88480		99.86546		0.00	0	0	
Total BAW15 SPOT								0.00	0	0	
Total For BAW15								0.00	0	0	
BAW17 On 05/12/2018 Spot Bond				100.98239		100.96046		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				101.50589		101.48301		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			11.22000	95.24245	11.28500	94.98497		0.00	0	1,000,000,000	
Total BAW19 SPOT								0.00	0	1,000,000,000	
Total For BAW19								0.00	0	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			11.39000	94.04203	11.45500	93.74815		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				101.16438		101.14100		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	21.54489	100.00000	21.49213				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.26002		102.23605				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			10.18000	102.75886	10.27000	102.59493				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.07806	101.14146	11.08056	101.11074				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.81032		100.77903				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.72669	99.22547	12.78994	99.08525				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.82792		100.79595				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.32806	100.71989	11.33056	100.68862				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.32806	100.84102	11.33056	100.80972				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.95197	11.06000	100.92180				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.71153	100.59485	10.76264	100.54437				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.24275		101.21395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.85584		100.82708				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.85584		100.82708				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.64098	99.11784	12.71088	99.03134				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			12.95500	98.38602	13.04500	98.23742				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.90621		99.90621				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.88000	96.77103	12.97000	96.60648				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.75750		100.72784				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			12.89500	96.07332	12.99000	95.88727				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.73693		100.70807				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.75408		100.72454				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.75408		100.72454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90595		99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.72869		100.70015				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.77503		100.74509				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				100.11350		100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.77503		100.74509				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.73007		100.70147				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.75100		100.72201				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.77515		100.74521				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.63373		100.60889				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.07806	101.34855	14.08056	101.30970				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			15.79512	100.70289	15.85523	100.60854				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			14.77402	100.64982	14.83965	100.56749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.97563		100.93744				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.97563		100.93744				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.97563		100.93744				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.00949		100.96997				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.85665		100.82311				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	52.43104	100.00000	52.33157				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.92039	100.00000	19.87161				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.12980	100.00000	18.08540				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.19124	100.00000	11.16383				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.19917	100.00000	11.17143				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.53073	100.00000	13.49760				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.72415	100.00000	11.69543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	90.57072	100.00000	90.34653		10,800,000,000,000.00		108,000,000	54,000,000	
Total BC102U SPOT								10,800,000,000,000.00		108,000,000	54,000,000	
Total For BC102U								10,800,000,000,000.00		108,000,000	54,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.01368		100.07662				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				100.39991		100.37861				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				100.22553		100.20499				0.00	1,400,000,000	700,000,000
Total BCJ07 SPOT										0.00	1,400,000,000	700,000,000
Total For BCJ07										0.00	1,400,000,000	700,000,000
BCJ08 On 14/11/2016 Spot Bond				101.40486		101.38367				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.72210	100.00000	11.69339				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.72210	100.00000	11.69339				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.24000	185.96624	2.24000	185.93939				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.64500	141.57959	9.70500	140.55402				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.64500	142.15635	9.70500	141.13700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			10.03000	88.90629	10.08500	88.53669			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			9.65500	97.48060	9.74000	97.29737			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.01094	100.00000	9.98615			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.66318	100.00000	8.64173			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.66318	100.00000	8.64173			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.19057	100.00000	9.16781			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.29626	100.00000	12.26582			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	16.98411	100.00000	16.94206			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG22A1 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
BG22A1 On 21/07/2016 Spot Bond				100.01986		100.08150			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.46539		100.52918				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				100.02875		100.08851				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				100.03557		100.09390				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				100.05431		100.10862				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	80.88889	100.00000	80.70953				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				99.87519		101.86445				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				99.87278		101.90016				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				99.87198		101.91206				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				99.86235		102.05487				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				99.84954		102.24525				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	63.38208	100.00000	63.22854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	63.38208	100.00000	63.22854				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.96086		100.93816				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.97792		100.95482				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.68000	102.27028	9.77000	102.14946				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.02911		101.00478				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				101.11989		101.09337				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	36.32266	100.00000	36.23370				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	36.32266	100.00000	36.23370				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				102.70947		102.68216				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.68500	96.52550	12.75000	96.30770				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				99.72246		99.69480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.57500	91.94337	12.65500	91.67866				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.72000	99.85892	12.79500	99.57761				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				101.45096		101.42350				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			13.15000	98.87957	13.21000	98.59587				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				101.49306		101.46533				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.72000	99.15317	12.79500	98.86920				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				107.44041		107.41945				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				101.61301		101.59151				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				101.28285		101.26150				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.29692		100.27525				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			10.37500	96.34834	10.46000	96.08833				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
BIDC5C On 05/02/2016 Spot Bond				99.81927		99.80120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC50 SPOT										0.00	0	0
Total For B IDC50										0.00	0	0
B IDC51 On 14/04/2016 Spot Bond				98.49879		98.47979				0.00	0	0
Total B IDC51 SPOT										0.00	0	0
Total For B IDC51										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.00000				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				100.02443		100.00008				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.11651		101.08782				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.12634		102.09604				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC064 On 12/02/2016 Spot Bond				101.40687		101.38677				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC067 On 22/02/2016 Spot Bond				101.23324		101.21308				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC071 On 09/03/2016 Spot Bond				100.91788		100.89784				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC078 On 20/04/2016 Spot Bond				100.11813		100.09842				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC079 On 22/01/2016 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 BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08(On 01/02/2016 Spot Bond				99.79445		99.77733				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08(On 05/02/2016 Spot Bond				99.81778		99.79956				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08(On 18/02/2016 Spot Bond				99.56968		99.55097				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08(On 17/05/2016 Spot Bond				97.83575		97.81643				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08(On 23/02/2016 Spot Bond				99.47642		99.45773				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC08(On 01/04/2016 Spot Bond				98.74021		98.72112				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC08(On 09/03/2016 Spot Bond				99.17532		99.15614				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC08(On 06/04/2016 Spot Bond				98.63934		98.62018				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC08(On 12/02/2016 Spot Bond				99.68287		99.66421				0.00	0	0
Total BTC089 SPOT										0.00	0	0
Total For BTC089										0.00	0	0
BTC09(On 18/02/2016 Spot Bond				99.56912		99.55038				0.00	0	0
Total BTC090 SPOT										0.00	0	0
Total For BTC090										0.00	0	0
BTC09(On 09/02/2016 Spot Bond				99.73985		99.72126				0.00	0	0
Total BTC091 SPOT										0.00	0	0
Total For BTC091										0.00	0	0
BTC09(On 25/02/2016 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 26/04/2016 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total BTC093 SPOT										0.00	0	0
Total For BTC093										0.00	0	0
BTC093 On 19/07/2016 Spot Bond				100.12590		100.10790				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	57.04118	100.00000	56.90147				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.67784		100.65446				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.70124		100.67704				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.87085		100.84843				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				101.50920		101.48656				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	23.63279	100.00000	23.57491				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.88000	105.55443	10.97000	105.45738				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				102.53587		102.51131				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			9.23000	102.63856	9.32000	102.58810				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			16.59500	93.55780	16.68000	93.35482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.07023		100.04104				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			14.39500	98.81154	14.48000	98.58096				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.33000	100.69622	10.42000	100.56107				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				99.09736		99.06858				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			14.39500	95.58855	14.48000	95.33484				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				95.69953		95.67253				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				101.73451		101.71288				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			12.12000	90.04831	12.18500	89.82314				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				101.65491		101.63048				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				102.07479		102.05033				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.55000	106.12817	11.60500	105.81808				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			11.60500	101.45053	11.66000	101.12981				0.00	0	350,000,000

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 CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.45500	102.40266	11.51000	102.06867				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				101.57842		101.54597				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			13.08000	103.72052	13.17000	103.66843				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				102.11064		102.08777				0.00	0	851,100,000
Total CGR13 SPOT										0.00	0	851,100,000
Total For CGR13										0.00	0	851,100,000
CGR14 On 13/02/2018 Spot Bond				105.43100		105.40187				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.48010	10.00000	105.45270				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.32471		100.37938				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.96408		100.93662				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				100.02666		100.00017				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	16.41495	100.00000	16.37518				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	24.48631	100.00000	24.42634				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	22.76524	100.00000	22.70948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.42971		100.39885				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.67057		100.64470				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.69470		100.66788				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.72283		100.69492				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				101.48525		101.45922				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				101.60119		101.57309				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				101.01634		100.99668				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.91568		100.89472				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.67969	10.11000	100.65241				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.45376		100.43086				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	128.08851	2.76000	128.06831				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					102.23120	102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	128.10796	3.14000	128.08640				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.36045	8.25000	103.33736				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.08000	127.78077	3.10000	127.62981				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	127.32473	2.40000	127.30580				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				101.19490		101.16161				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN219 On 17/10/2016 Spot Bond			9.64500	101.55732	9.68500	101.50384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.13714		100.11426				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.13933		100.02525				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.69500	101.56395	9.73500	101.51003				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			9.69500	101.56395	9.73500	101.51003				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			9.74500	100.25131	9.78500	100.19274				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.89010		100.86536				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.97372		100.94664				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				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				101.52193		101.50017				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				101.45614		101.43305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.92393	9.35000	103.89812				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	103.92393	9.35000	103.89812				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.16883		101.14649				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.95950		100.93678				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				101.22401		101.20177				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				101.22401		101.20177				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				101.22401		101.20177				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.90834		100.88538				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.82500	100.12683	10.91000	99.87935				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				100.29441		100.27216				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				103.46304		103.43855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.00931		100.98656				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.00457		100.98195				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.03186		101.00889				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27: On 22/05/2017 Spot Bond				101.41039		101.38843				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27: On 25/05/2017 Spot Bond				101.60670		101.58075				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.17343		101.15072				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28: On 07/06/2017 Spot Bond				101.71732		101.69519				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28: On 10/08/2017 Spot Bond				101.95286		101.93048				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28: On 30/08/2017 Spot Bond				101.60831		101.58562				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29: On 26/06/2017 Spot Bond				100.89442		100.86821				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29: On 26/06/2017 Spot Bond				100.76403		100.73766				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29: On 26/06/2017 Spot Bond				102.13672		102.11247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.58571		100.55944				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.75621		100.73010				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.63531		100.60895				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.94554		100.91925				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.61196		100.58572				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.92738		100.90155				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.68723		100.66130				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				191.97284		191.97284				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				101.79087		101.76549				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				191.92799		191.92799				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				191.24114		191.24114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				191.83818		191.83818				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				188.32945		188.32945				0.00	0	1,002,004,900
Total CLN310 SPOT										0.00	0	1,002,004,900
Total For CLN310										0.00	0	1,002,004,900
CLN311 On 20/03/2018 Spot Bond				189.55852		189.55852				0.00	0	1,002,004,900
Total CLN311 SPOT										0.00	0	1,002,004,900
Total For CLN311										0.00	0	1,002,004,900
CLN311 On 14/11/2022 Spot Bond				101.73641		101.71040				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			12.39000	89.03396	12.45000	88.75755				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.91000	90.48013	12.97000	90.19883				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.65858		100.63373				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.93569		100.90906				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.69789		101.67245				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.02322		100.00000				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				99.84477		99.81894				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.08084	8.80500	102.05667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.02295		100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.86380		100.83920				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.87819		100.85318				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.93378		100.90721				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.90963		100.88435				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				101.23963		101.20509				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				87.26007		87.19778				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.98743		100.95996				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.65858		100.63373				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				166.90177		166.90177				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				99.95154		99.92733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				101.07424		101.04369				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.66216		100.63718				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				101.23237		101.19803				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				101.02599		100.99744				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.80248		100.78020				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.90696		100.88114				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				99.95198		99.92799				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34(On 10/02/2016 Spot Bond				101.71483		101.69232				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.64425		100.61992				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				99.95796		99.93693				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				101.28228		101.25986				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 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 CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				99.86573		99.84318				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.95378		101.93024				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.75902		100.73737				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.57000	98.38854	11.63000	98.05850				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				100.84671		100.82319				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				102.04801		102.02013				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			13.71000	101.00200	13.79000	100.58994				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				102.26867		102.23893				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.74000	101.27351	13.82000	100.88148				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.02254	10.02000	104.99464				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				102.26867		102.23893				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	99.97505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				91.63804		91.60871				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.83452		100.81133				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.85106		100.82741				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.85123		100.82758				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.68508		100.65924				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			11.12000	98.68301	11.19500	98.37456				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.75653		100.72801				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.90983		100.88393				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.40324	10.98000	101.37346				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	103.83729	11.00000	103.80676				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.94809		100.92172				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				100.08188		100.06147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.50000	96.84521	13.58000	96.43093				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.00839		100.97970				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.85093		100.82728				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				99.99965		99.97498				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.90467		100.87953				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.49713		100.47450				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.78981		100.76730				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				85.00000		85.00000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.83307		100.80933				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				101.19199		101.16941				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.92419		100.89850				0.00	0	0

Contract 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
CLN397 On 20/06/2020 Spot Bond				101.13425		101.10199			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.63624		101.61170			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.62660		101.60220			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.83307		100.80933			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.93378		100.90721			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.63470		100.61115			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.61554		100.59230			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				101.81302		101.78352			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.76352		100.74233			0.00	0	0
Total CLN405 SPOT									0.00	0	0
Total For CLN405									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				76.35495		76.35495			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.83503		100.81121			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.01796		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 CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.21762		100.19037				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.92421		100.89790				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.92899		100.90255				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				100.21866		100.19129				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				100.91463		100.88859				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				101.09616		101.06498				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.96250		100.93510				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.23226		100.20316				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				100.93802		100.91055				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				101.01030		100.98156				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	43.67520	7.01000	43.66711				0.00	0	0

Contract 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				101.01985		100.99084				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				100.00000	0.00000	99.96686				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				101.36653		101.32766				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				101.25771		101.22194				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				101.36653		101.32766				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				104.73114		104.70523				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				101.22452		101.18969				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				100.95293		100.92581				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				102.33653		102.31180				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				101.21029		101.17587				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				96.28517		96.28517				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				101.39958		101.35976				0.00	0	0

Contract 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				101.46556		101.42386				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				101.52201		101.47870				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				96.95636		96.95636				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.60117		100.57846				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.91942		100.89324				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.19661		101.17158				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond			100.00000	51.70467	100.00000	51.57804			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total CLN438 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For CLN438									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
CLN55 On 18/04/2028 Spot Bond				160.39612		159.19241			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			10.03000	88.90629	10.08500	88.53669			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	
CLN88 On 28/04/2028 Spot Bond			9.64500	141.57959	9.70500	140.55402			0.00	0	0	
Total CLN88 SPOT									0.00	0	0	
Total For CLN88									0.00	0	0	
CLN89 On 02/03/2028 Spot Bond			9.64500	142.15635	9.70500	141.13700			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.37068		100.34575				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.57404		100.54984				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.89979		100.87478				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.84533		100.82184				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.85610		100.83231				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.36135		100.33705				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.84267		100.81867				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.02322		100.00000				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.77153		100.74953				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.83175		100.80865				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.82688		100.80391				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.83168		100.80858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.84267		100.81867				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				101.54207		101.51675				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				100.28114		100.25530				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.82500	105.06303	9.85000	105.02601				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			10.08000	99.03882	10.17000	98.82990				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			11.17000	106.80186	11.23500	106.43938				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			11.33000	101.56546	11.39500	101.28948				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			11.35000	95.09178	11.41000	94.75821				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			11.72000	90.38618	11.78000	90.09596				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.37500	89.66210	12.43000	89.32610				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			12.37500	83.10129	12.43000	82.77777				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				101.29139		101.26880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	12.31412	100.00000	12.28396				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				101.34008		101.31850				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.76850		100.74607				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.31481		101.29193				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	11.06437	100.00000	11.03727				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	17.58755	100.00000	17.54448				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	62.36714	100.00000	62.17243				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	17.67664	100.00000	17.63381				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	18.33464	100.00000	18.28925				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			13.09500	87.67908	13.17000	87.22890				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	22.76076	100.00000	22.70502				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	15.06129	100.00000	15.02441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	23.44861	100.00000	23.39117				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				99.96239		99.94351				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			9.20500	98.66424	9.29500	98.50620				0.00	0	20,500,000
Total DENG44 SPOT										0.00	0	20,500,000
Total For DENG44										0.00	0	20,500,000
DENG5 On 25/02/2016 Spot Bond				101.25567		101.23547				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				101.09784		101.07754				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				101.34831		101.32729				0.00	200,000,000	200,000,000
Total DENG58 SPOT										0.00	200,000,000	200,000,000
Total For DENG58										0.00	200,000,000	200,000,000
DLT03L On 12/05/2016 Spot Bond			100.00000	83.52314	100.00000	83.34655				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				101.05195		101.02992				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.36151		100.33720				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				101.77706		101.75589				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				103.42445		103.40454				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				101.76528		101.74286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.07234		101.04184			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.03469		100.00008			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.93857		100.91185			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				58.28973		58.23924			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.86000	93.61743	10.92500	93.34260			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.54500	104.06488	8.58500	104.02563			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.64500	100.57237	10.71000	100.34048			0.00	0	183,100,000
Total DV22 SPOT									0.00	0	183,100,000
Total For DV22									0.00	0	183,100,000
DV23 On 27/02/2023 Spot Bond			11.05000	99.04268	11.11000	98.73415		7,446,187,255,000.00		673,863,100	691,163,100
Total DV23 SPOT								7,446,187,255,000.00		673,863,100	691,163,100
Total For DV23								7,446,187,255,000.00		673,863,100	691,163,100
DV24 On 18/02/2024 Spot Bond			10.98000	97.43904	11.04000	97.10994			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.96500	98.47140	11.00000	98.21360			0.00	0	400,000,000
Total DV29 SPOT									0.00	0	400,000,000
Total For DV29									0.00	0	400,000,000
DVC01: On 11/06/2016 Spot Bond				100.94961		100.92907			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	99.97974			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.58837		100.56768				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/02/2016 Spot Bond				101.22433		101.20400				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				101.23628		101.21575				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.76062		100.74050				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.78971		100.76935				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				101.37904		101.35933				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.52535		100.50455				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				100.18310		100.16158				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.72000	113.34240	9.78500	113.06058			17,549,984,880,000.00	1,805,554,000	2,511,000,000	
Total E170 SPOT									17,549,984,880,000.00	1,805,554,000	2,511,000,000	
Total For E170									17,549,984,880,000.00	1,805,554,000	2,511,000,000	
ECN20 On 14/03/2020 Spot Bond			10.74500	99.95002	10.81000	99.71372			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			10.92000	98.43213	10.98500	98.12801			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			11.10000	97.58020	11.16000	97.24854			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.99000	102.08879	2.98000	102.20086				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				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				99.93343		99.90017				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				99.95531		99.93299				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				99.94711		99.92068				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.33219	100.00000	16.29262				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			2.46500	101.10211	2.46500	101.08697				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.36500	125.32405	2.34500	125.56769				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.35000	112.94409	2.33000	113.19831				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			2.35000	112.39275	2.33000	112.65242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.34000	105.38222	2.33000	105.50349				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			2.44500	101.56120	2.44500	101.54604				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			11.17000	97.82969	11.23500	97.57874				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			11.07000	102.66645	11.13500	102.38924				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			11.42500	95.02268	11.48000	94.71880				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.56000	92.07449	11.61000	91.86089				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.70000	98.54283	11.75000	98.31115				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			11.52500	96.55545	11.58500	96.32727				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				95.34059		95.32003				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.93306		100.91148				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				101.76759		101.74555				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				101.70111		101.67990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				101.44618		101.42448				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				101.23038		101.20803				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	9.85432	100.00000	9.83019				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2019 Spot Bond			100.00000	4.03633	100.00000	4.02645				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 23/02/2016 Spot Bond				101.34720		101.32622				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.24988		101.22945				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond				101.31922		101.29768				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond				101.50902		101.49062				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC19 On 04/05/2016 Spot Bond				99.81521		99.79471				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond				99.80832		99.78707				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				96.62183		96.59251				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				99.44863		99.42281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.67500	96.82855	11.76000	96.64336				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				97.98747		97.96369				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.02916		99.99958				0.00	2,395,092,200	1,197,546,100
Total EQS09 SPOT										0.00	2,395,092,200	1,197,546,100
Total For EQS09										0.00	2,395,092,200	1,197,546,100
EQS10 On 22/03/2016 Spot Bond			100.00000	89.95300	100.00000	89.73984				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				101.56521		101.54246				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				101.66055		101.63642				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.49865		101.47686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.40913		101.38757			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.45664		101.43437			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.43183		101.41100			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				101.41274		101.39219			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				101.49862		101.47683			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				101.56339		101.54067			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.48500	101.98713	9.57000	101.79411		30,352,000,000,000.00	3,200,000,000	35,502,823,500	
Total ES18 SPOT								30,352,000,000,000.00	3,200,000,000	35,502,823,500	
Total For ES18								30,352,000,000,000.00	3,200,000,000	35,502,823,500	
ES23 On 25/01/2023 Spot Bond			10.23500	98.87271	10.29500	98.55362		193,597,072,000.00	18,915,200	7,501,678,400	
Total ES23 SPOT								193,597,072,000.00	18,915,200	7,501,678,400	
Total For ES23								193,597,072,000.00	18,915,200	7,501,678,400	
ES26 On 02/04/2026 Spot Bond			10.49500	86.15570	10.55000	85.83122		0.00	0	17,513,318,200	
Total ES26 SPOT								0.00	0	17,513,318,200	
Total For ES26								0.00	0	17,513,318,200	
ES33 On 15/09/2033 Spot Bond			10.98500	75.80828	11.01000	75.63428		0.00	0	70,618,933,600	
Total ES33 SPOT								0.00	0	70,618,933,600	
Total For ES33								0.00	0	70,618,933,600	
ES42 On 25/04/2042 Spot Bond			11.10500	80.04849	11.12500	79.88841		178,294,505,836,000.00	106,104,863,200	69,906,019,400	
Total ES42 SPOT								178,294,505,836,000.00	106,104,863,200	69,906,019,400	
Total For ES42								178,294,505,836,000.00	106,104,863,200	69,906,019,400	
EXX01 On 19/05/2017 Spot Bond				100.69840		100.67481		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.92406		98.90192				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				100.17974		100.15677				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.65818		100.63547				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				101.43651		101.41413				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				101.26783		101.24469				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.34008		101.31850				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.33626		101.31393				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				101.50551		101.48483				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				101.22414		101.20347				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				101.30883		101.28745				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				100.30137		100.28109				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				100.38658		100.36584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.98087		100.96036				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				101.01186		100.99071				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11651	100.00000	0.11623				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.11651	100.00000	0.11623				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	12.67534	100.00000	12.64464				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	12.33771	100.00000	12.30782				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.93797		100.91582				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				100.42068		100.39551				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				101.04028		101.01567				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				101.10841		101.08216				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.99500	94.75998	11.08000	94.53380				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				100.93771		100.91785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.93763		100.91777				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				100.02182		99.99989				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				102.72401		102.69919				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.17981		101.15586				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				101.34093		101.31655				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.82000	94.40498	11.88500	94.13462				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				102.66936		102.64100				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.49942		100.47133				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.50616		100.47766				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			11.84500	101.52468	11.93000	101.28849				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.93852		101.91198				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.38000	135.87786	2.40000	135.70770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.73000	272.44546	2.73000	272.40264				0.00	0	80,000,000
Total FRBI23 SPOT										0.00	0	80,000,000
Total For FRBI23										0.00	0	80,000,000
FRBI25 On 31/01/2025 Spot Bond			2.54500	114.90665	2.54500	114.88919				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			3.20000	156.56732	3.18000	156.86041				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.25000	197.94597	3.24000	198.17503				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.42800	70.13834	7.43000	70.12092				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.34400	44.86905	9.34400	44.85749				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.59000	43.47670	9.59000	43.46476				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	36.32266	100.00000	36.23370				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.55981		101.52982				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.99714		100.96941				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.87070		100.84651				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.95049		100.92406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.92421		100.89790			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.88299		100.85785			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				101.02143		100.99302			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.90983		100.88393			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.96441		100.93696				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				101.17704		101.14357				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				101.14377		101.11124				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	30.36052	100.09221	30.28610				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.83019		100.80654				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				85.07296		83.48322				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.93091		100.90503				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				100.94068		100.91452				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.86383		100.83982				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.86668		100.84199				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				101.11997		101.08812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.85228		100.82800				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	71.00397	13.22500	70.97860				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.80616		100.78318				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.80712		100.78412				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				101.18175		101.14884				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.84172		100.81774				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.77500	103.98190	3.77500	103.96268				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.87627		100.85132				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.87627		100.85132				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				101.55377		101.52847				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.65858		100.63373				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				98.78545		98.76098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.82827		100.80467				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.81001		100.78692				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				102.15851		102.13020				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.94049		100.91372				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				101.67978		101.65653				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				43.59544		49.30224				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	99.97338				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				101.07234		101.04184				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				101.09800		101.06744				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.80135		100.77851				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.86668		100.84199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.86668		100.84199				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 14/03/2016 Spot Bond				100.91553		100.89437				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190: On 02/04/2017 Spot Bond				100.49203		100.46945				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.51708		100.49336				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 08/04/2016 Spot Bond				100.43990		100.41882				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193: On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 08/04/2016 Spot Bond				100.38669		100.36490				0.00	2,500,000,000	2,500,000,000
Total FRC194 SPOT										0.00	2,500,000,000	2,500,000,000
Total For FRC194										0.00	2,500,000,000	2,500,000,000
FRC194: On 20/06/2024 Spot Bond				100.91270		100.88672				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 09/04/2016 Spot Bond				100.32618		100.30423				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196: On 09/04/2016 Spot Bond				100.38033		100.35917				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197: On 10/04/2016 Spot Bond				100.32538		100.30348				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198: On 10/04/2016 Spot Bond				100.32618		100.30423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.19050		100.16619				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				100.17436		100.15207				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				100.19050		100.16619				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.17371		100.15150				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				101.88927		101.86569				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.92345	8.75000	101.89948				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				104.85424		104.82903				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.09604	100.00000	11.06886				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.23612	100.00000	10.21104				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				96.19039		96.16407				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	13.67754	100.00000	13.64404				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.90667		100.88098				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	32.00957	100.00000	33.97633				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.76819		101.74534				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.82917	100.00000	10.80265				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	32.99942	100.00000	32.91948				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				101.76815		101.74530				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	32.97064	100.00000	32.89077				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				101.76390		101.74109				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				101.67651		101.65484				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				101.89184		101.86897				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				101.77825		101.75676				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.19000	129.94850	3.21000	129.78384				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				101.62228		101.60100				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				101.60125		101.58025			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				101.60125		101.58025			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				101.55829		101.53507			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.00259		100.98133			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.86213		100.84077			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.73305		100.70585			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.90983		100.88393			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.63863		100.61619			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				100.23427		100.21293			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.05000	123.96620	4.07000	123.80575			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				101.30223		101.26519			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	99.96534			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				101.14780		101.12342			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				99.95490		99.93227			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.72000	126.22820	3.74000	127.89700			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.94452		100.91826			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.77000	125.88352	3.79000	127.55265			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.75000	126.02126	3.77000	127.69025			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			3.71000	131.83387	3.71000	131.80973			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			3.78000	145.25072	3.78000	145.22374			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				99.94946		99.92409			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.83170		100.80859			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.93873		100.91263			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				101.08247		101.05233				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				101.04559		101.01649				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.88875		100.86344				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.88778		100.86250				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.88637		100.86589				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				99.81691		102.47747				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	16.35675	100.00000	16.31668				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	40.55944	100.00000	40.46011				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	62.01349	100.00000	61.86326				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	13.06571	100.00000	13.03371				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				100.00000	0.00000	100.00000				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				101.09699		101.07584				0.00	250,000,000	250,000,000
Total FRJ17 SPOT										0.00	250,000,000	250,000,000
Total For FRJ17										0.00	250,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				102.28347		102.26213			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				100.30695		100.28538			0.00	0	60,000,000
Total FRJ19 SPOT									0.00	0	60,000,000
Total For FRJ19									0.00	0	60,000,000
FRJ20 On 20/09/2020 Spot Bond				99.23261		99.21295			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				99.32536		99.30575			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				102.15797		102.13254			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.14800	108.64510	2.14800	108.62968			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			2.56500	113.81103	2.56500	113.79366			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				100.01594		100.07836			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	100.08450	10.38000	100.05632			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	100.08450	10.38000	100.05632			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				104.94688		104.91804			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			2.70500	111.12248	2.70500	111.10512			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.69000	213.35352	2.68000	213.60841			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.67500	111.69216	2.67500	111.67480			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.72000	212.49176	2.71000	212.74521			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				99.91575		99.88770			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.03000	110.45251	3.03000	110.43430			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/03/2038 Spot Bond			2.87000	108.05065	2.87000	108.03329			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 05/05/2016 Spot Bond				62.29400		60.91000			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.87000	108.05065	2.87000	108.03329			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.84000	209.08690	2.83000	209.33460			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.89000	207.68788	2.88000	207.93322			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.56000	100.47478	2.56000	100.45948			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.92000	206.85394	2.91000	207.09790			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.14500	103.15417	3.14500	103.13684			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			3.24000	155.93027	3.22000	156.22177			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.59500	95.70637	3.59500	95.68915			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			3.23000	156.08925	3.21000	156.38114			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				104.84384					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			3.29000	155.13817	3.27000	155.42772			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			3.43000	193.28563	3.42000	193.50694			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				80.53700		79.88219			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			3.52500	96.82102	3.52500	96.80377			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			3.49500	97.30355	3.49500	97.28629			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			3.30500	100.42827	3.30500	100.41096			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.10000	158.17324	3.08000	158.47027			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS138 On 07/12/2033 Spot Bond			3.20000	199.26497	3.19000	199.49623			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				101.46953		101.44933			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.77808		100.75827			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS141 On 03/10/2016 Spot Bond				106.37481		106.37018			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.23000	156.08925	3.21000	156.38114			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.23000	156.08925	3.21000	156.38114			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.49000	276.73381	2.49000	276.69210			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			2.38000	278.72618	2.38000	278.68498			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.10000	265.98857	3.10000	265.94410			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.85000	132.40080	2.87000	134.06409			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				99.97867		99.95743			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.38000	135.87786	2.40000	135.70770			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				100.16769		100.14314			0.00	448,000,000	112,000,000
Total FRS56 SPOT									0.00	448,000,000	112,000,000
Total For FRS56									0.00	448,000,000	112,000,000
FRS59 On 07/10/2016 Spot Bond				100.44085		100.41738			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				101.84631		101.82399			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			2.54500	110.82346	2.54500	110.80663			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	43.68606	104.97509	43.57309			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	46.38452	101.07593	46.26983			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	40.70520	100.44759	40.60510			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	44.81885	100.76967	44.70832			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			2.21000	120.59550	2.20000	120.81909			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.49000	115.42430	2.49000	115.40693			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				99.10405		99.10296			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.52000	115.14162	2.52000	115.12421			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				101.42323		101.39831			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			2.58000	275.11633	2.58000	275.07418			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				101.69353		101.67164			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.36285		101.34011			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			7.84500	103.00206	7.87500	102.96191			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			8.89000	102.50610	8.98000	102.34769			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			9.24500	105.41809	9.33000	105.22228			0.00	0	1,080,000,000
Total FRX18 SPOT									0.00	0	1,080,000,000
Total For FRX18									0.00	0	1,080,000,000
FRX19 On 15/11/2019 Spot Bond			10.00500	98.63911	10.07000	98.41509			0.00	0	200,000,000
Total FRX19 SPOT									0.00	0	200,000,000
Total For FRX19									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			10.34000	96.98746	10.40500	96.73299			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			11.11000	86.95865	11.17000	86.67468		5,332,800,000,000.00		480,000,000	240,000,000
Total FRX23 SPOT								5,332,800,000,000.00		480,000,000	240,000,000
Total For FRX23								5,332,800,000,000.00		480,000,000	240,000,000
FRX24 On 10/12/2024 Spot Bond			11.24500	98.61833	11.30000	98.29115			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			11.63500	90.13966	11.69000	89.81129			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			11.81500	85.89194	11.85000	90.51967			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.90500	87.39634	11.94000	87.15809			0.00	0	4,510,000,000
Total FRX31 SPOT									0.00	0	4,510,000,000
Total For FRX31									0.00	0	4,510,000,000
FRX45 On 14/04/2045 Spot Bond			11.61500	72.27155	11.63500	72.12884			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.74889		100.72811			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.75865		100.73759			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.78297		100.76123			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.82194		100.79911			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.85115		100.82750			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				100.97757		100.95039			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				101.37203		101.35163			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.26153		101.24096			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				101.42132		101.40017			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				101.47607		101.45410			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				101.52168		101.49902			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				101.72230		101.69660			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	2.64914	100.00000	2.64273			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	0.44445	100.00000	0.44338			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	14.69646	100.00000	14.66047				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.46566	100.00000	2.45962				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	0.41367	100.00000	0.41266				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				100.26928		100.24451				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.68000	101.42175	10.77000	101.29399				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				101.28454		101.26288				0.00	383,575,200	191,787,600
Total GH31A1 SPOT										0.00	383,575,200	191,787,600
Total For GH31A1										0.00	383,575,200	191,787,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				101.32646		101.30410				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				101.34322		101.32059				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.45212		101.42768				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				101.58599		101.55933				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				101.66958		101.64152				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				101.39861		101.38021				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	12.16350	100.00000	12.13371				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	30.27311	100.00000	30.19898				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.40268	100.00000	14.36741				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.55693	100.00000	11.52894				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.02126		100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.02201		100.00000			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				100.02297		100.00000			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				100.02428		100.00000			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				101.68173		101.66157			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.30843		101.28777			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				101.01956		100.99748			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				101.47121		101.44829			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.73694		100.71475			0.00	0	500,000,000
Total GRT08 SPOT									0.00	0	500,000,000
Total For GRT08									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond				100.24859		100.22571			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.41561		101.39428			0.00	0	230,000,000
Total GSIZ16 SPOT									0.00	0	230,000,000
Total For GSIZ16									0.00	0	230,000,000
HCH01 On 25/10/2016 Spot Bond				99.91831		99.89294			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.71559	100.00000	12.68479			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.95630		100.93418			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				99.85512		99.83427			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				99.68716		99.66621			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC25 On 05/02/2016 Spot Bond				101.49062		101.47222			0.00	0	0
Total HILC25 SPOT									0.00	0	0
Total For HILC25									0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.23533		100.21572			0.00	0	0
Total HILC26 SPOT									0.00	0	0
Total For HILC26									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.78246	100.00000	8.76095				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	8.78246	100.00000	8.76095				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.31655	100.00000	9.29373				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.31655	100.00000	9.29373				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.00324	100.00000	9.97874				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.00324	100.00000	9.97874				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	10.84252	100.00000	10.81597				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.18663		100.16280			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				100.28412		100.25801			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				102.09666		102.07456			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.56000	103.68472	10.65000	103.56784			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				101.70408		101.67865			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				101.60383		101.57992			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.94500	99.17527	10.01000	98.91854		139,230,000,000.00		14,000,000	757,456,600
Total HWAY20 SPOT								139,230,000,000.00		14,000,000	757,456,600
Total For HWAY20								139,230,000,000.00		14,000,000	757,456,600
HWAY2 On 07/12/2023 Spot Bond			2.37000	278.90814	2.37000	278.86700		854,385,000,000.00		360,500,000	7,760,500,000
Total HWAY23 SPOT								854,385,000,000.00		360,500,000	7,760,500,000
Total For HWAY23								854,385,000,000.00		360,500,000	7,760,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.24000	287.38426	2.24000	287.34289			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			2.46000	100.41138	2.49000	99.97772			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			11.17000	84.98676	11.14500	85.13258		55,850,000,000,000.00	5,000,000,000	11,670,000,000	
Total HWAY34 SPOT								55,850,000,000,000.00	5,000,000,000	11,670,000,000	
Total For HWAY34								55,850,000,000,000.00	5,000,000,000	11,670,000,000	
HWAY3 On 31/07/2035 Spot Bond			11.12000	85.09651	11.14500	84.89799		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	54.70455	100.00000	54.57058		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	56.52976	100.00000	56.39131		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	60.23456	100.00000	60.08864		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300		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			1.88000	121.34337	1.88000	121.32710		1,289,680,000,000.00	686,000,000	58,583,353,100	
Total I2025 SPOT								1,289,680,000,000.00	686,000,000	58,583,353,100	
Total For I2025								1,289,680,000,000.00	686,000,000	58,583,353,100	
I2033 On 28/02/2033 Spot Bond			1.91000	102.72124	1.94000	102.26326		0.00	0	130,398,000	
Total I2033 SPOT								0.00	0	130,398,000	
Total For I2033								0.00	0	130,398,000	
I2038 On 31/01/2038 Spot Bond			1.94500	126.68740	1.94500	126.67019		1,687,871,000,000.00	867,800,000	178,911,664,900	
Total I2038 SPOT								1,687,871,000,000.00	867,800,000	178,911,664,900	
Total For I2038								1,687,871,000,000.00	867,800,000	178,911,664,900	
I2046 On 31/03/2046 Spot Bond			1.97000	127.79645	1.97000	127.77898		27,859,937,000,000.00	14,142,100,000	89,720,760,600	
Total I2046 SPOT								27,859,937,000,000.00	14,142,100,000	89,720,760,600	
Total For I2046								27,859,937,000,000.00	14,142,100,000	89,720,760,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			1.96000	136.63143	1.96000	136.61275			34,127,088,016,000.00	17,411,779,600	53,857,753,199
Total I2050 SPOT									14,127,088,016,000.00	17,411,779,600	53,857,753,199
Total For I2050									14,127,088,016,000.00	17,411,779,600	53,857,753,199
IBL21 On 15/03/2016 Spot Bond			9.24500	103.47082	9.28500	103.43933			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			9.43000	104.68783	9.52000	104.48952			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			9.06500	103.18142	9.10500	103.13505			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				99.83513		99.81437			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			2.55000	133.35946	2.55000	133.33919			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.45000	135.35348	2.47000	135.18380			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.88060		100.85887			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			9.55000	101.23962	9.64000	101.04166			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.32648		101.30488			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			10.32500	95.06678	10.41000	94.83960			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			10.77500	89.06694	10.84000	88.85028			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.82204		100.80233			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.73000	97.69391	9.82000	97.50029			0.00	0	600,000,000
Total IBL49 SPOT									0.00	0	600,000,000
Total For IBL49									0.00	0	600,000,000
IBL50 On 02/08/2020 Spot Bond			10.76500	93.99458	10.83000	93.74859			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				99.84654		99.82687			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.10479		99.08474			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.39500	99.33950	8.43500	99.29763		11,753,000,000,000.00	1,400,000,000	700,000,000	
Total IBL54 SPOT								11,753,000,000,000.00	1,400,000,000	700,000,000	
Total For IBL54								11,753,000,000,000.00	1,400,000,000	700,000,000	
IBL55 On 31/07/2018 Spot Bond			10.10500	95.55952	10.19000	95.35449			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				99.86869		99.84668			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				101.46502		101.44490			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			9.20000	103.16930	9.29000	103.05621			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			10.06500	101.83779	10.15000	101.59451			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			11.20000	99.56771	11.26000	99.23597			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.55473		100.53333			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				100.01918		100.00006			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				99.59075		99.57074			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				99.94029		99.92028			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				99.93901		99.91860			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.93900		100.91729			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.18000	130.01989	3.20000	129.85515			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.61689		100.59487			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	19.48455	100.00000	19.43683			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				101.43507		101.41353			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				101.48139		101.45917			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond				101.33993		101.31835			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.38210		101.35984			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			11.25000	95.99281	11.31000	95.69393			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01594	100.00000	0.01590			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				100.11129		100.09261			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				99.74315		99.72357			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.85000	93.04951	10.91500	92.80042			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				101.46182		101.44076			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.96749		100.94588			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.47500	91.11254	11.53000	90.80632			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				101.59395		101.57203			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			12.22500	95.82356	12.26000	95.56764			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	99.93293	5.00000	99.91951				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.34479	5.00000	101.33112				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.46867	4.00000	101.45763				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.09893	4.00000	101.08799				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	86.89651	100.00000	86.69443				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	86.84773	100.00000	86.64576				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	86.84773	100.00000	86.64576				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.87500	94.37717	9.93000	94.04700				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.53731	9.20000	104.51139				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	8.10616	100.00000	8.08631				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				99.83499		99.80736				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	32.84845	100.00000	32.76800				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN272U On 10/11/2017 Spot Bond			100.00000	32.01814	100.00000	31.94057			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	2.43840	100.00000	2.43378			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	9.41311	100.00000	9.39006			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.29001	100.00000	12.26024			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.85652	100.00000	12.82502			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.76221	100.00000	8.74282			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	58.45436	100.00000	58.31119			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.91206	100.00000	10.88534			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	18.33057	100.00000	18.28568			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	73.25430	100.00000	73.11261			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	86.37763	100.00000	86.18042			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	74.01171	100.00000	73.87154			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN318U On 25/06/2017 Spot Bond			100.00000	37.78351	100.00000	37.70212				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	37.78351	100.00000	37.70212				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	43.87103	100.00000	43.76359				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	96.08506	100.00000	95.83614				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	68.42105	100.00000	68.16479				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.90000	99.77366	6.90000	99.75485				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			6.90000	99.64211	6.90000	99.62334				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA607 On 16/02/2016 Spot Bond			7.00000	99.50384	7.00000	99.48486				0.00	0	0
Total INA607 SPOT										0.00	0	0
Total For INA607										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.00000	99.37110	7.00000	99.35217				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.00000	99.23872	7.00000	99.21983				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.15000	98.55209	7.15000	98.53307				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF547 On 10/05/2016 Spot Bond				101.43449		101.41452			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.07806	101.02409	11.08056	100.99341			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.07806	100.76353	11.08056	100.73292			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.88830		100.86303			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.87271		100.84789			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.03020	6.50000	102.01237			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.90025		100.87462			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				89.25526		89.25526			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.28815		100.26751			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.84645		100.82178			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				101.03958		101.01783			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INGR06 On 10/06/2016 Spot Bond				105.26438		105.24349			0.00	400,000,000	400,000,000
Total INGR06 SPOT									0.00	400,000,000	400,000,000
Total For INGR06									0.00	400,000,000	400,000,000
INLV01 On 12/08/2024 Spot Bond				102.17212		102.14274			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.16879		100.05017			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			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				100.29623		100.27328			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				100.29973		100.27651			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			8.89500	102.39415	8.93500	102.32460			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.48828		100.46606			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.49906		100.47635			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.50627		100.48324			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				100.24400		100.22153			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				100.25539					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				100.24855		100.22567				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.19228		101.16977				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.89295		100.87077				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.92001		100.89715				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.93624		100.91297				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.79395		100.77140				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.80340		100.78058				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.81286		100.78977				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										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			11.22000	94.43551	11.28500	94.16414				0.00	0	6,850,000,000
Total IPL10 SPOT										0.00	0	6,850,000,000
Total For IPL10										0.00	0	6,850,000,000
IPL6 On 28/09/2017 Spot Bond			10.07000	102.76127	10.16000	102.59836				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.47113		100.44853				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8 On 10/10/2020 Spot Bond				100.34822		100.32479			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				101.40918		101.38707			0.00	0	4,452,100,000
Total IPL9 SPOT									0.00	0	4,452,100,000
Total For IPL9									0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				101.89806		101.87360			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.26630		101.24073			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.13000	130.37748	3.15000	130.21241			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.79000	147.46910	3.77000	147.73988			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.55140		100.52611			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.37872		100.35325			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				100.11399		100.09023			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				101.07293		101.04807			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.90768		98.88358			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.88000	103.10457	3.88000	103.08522			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.88000	103.10457	3.88000	103.08522			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				101.20028		101.17424			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				101.47277		101.44698			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	13.82258	100.00000	13.78873			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.85500	106.86908	11.94000	106.66666			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				101.32721		101.30066			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			3.89000	145.98877	3.87000	146.25594			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.90000	99.90557	6.90000	99.92444			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			6.90000	99.73604	6.90000	99.71724		102,120,000,000,000.00	14,800,000,000	14,800,000,000	
Total IVA605 SPOT								12,120,000,000,000.00	14,800,000,000	14,800,000,000	
Total For IVA605								12,120,000,000,000.00	14,800,000,000	14,800,000,000	
IVA606 On 11/02/2016 Spot Bond			6.90000	99.60458	6.90000	99.58583			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			6.90000	99.47347	6.90000	99.45477			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.00000	99.20096	7.00000	99.18209			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA610 On 10/03/2016 Spot Bond			7.05000	99.06244	7.05000	99.04348			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0
IVA614 On 07/04/2016 Spot Bond			7.15000	98.51406	7.15000	98.49505			0.00	0	0
Total IVA614 SPOT									0.00	0	0
Total For IVA614									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			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				99.96051		99.94069			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				100.47117		100.44954			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				101.36666		101.34635			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.48874		101.46554			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				101.24484		101.22307			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				100.31929		100.29637			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				100.32118		100.29811			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				100.32495		100.30162			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC020 On 12/07/2016 Spot Bond				100.30797		100.28586			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				100.15865		100.13539			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				99.93748		99.91654			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.81228		100.78972			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				101.48317		101.46196			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				101.22686		101.20678			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				101.21523		101.19535			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.50747		100.48419			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				100.02014		100.00009			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.75865		100.73759			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.61274		100.59001			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.62730		100.60403			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC035 On 30/06/2019 Spot Bond				100.62730		100.60402			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.66500	96.34398	10.75000	96.08119			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	14.92794	100.00000	14.89472			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	13.68020	100.00000	13.64669			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.89000	93.80558	10.95500	93.52556			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				99.93609		99.91474			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.74311		100.72327			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.84507		101.82205			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				101.47136		101.44845			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.23704		101.21412			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				99.82366		99.80151			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				101.60969		101.58857			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				101.73547		101.71239			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.15657		101.13517			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.68959		100.66580			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				99.93947		99.91920			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.50676		100.48351			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				101.02594		101.00445			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				99.86964		99.84776			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.52402		100.50018			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				101.55103		101.52885			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				101.85337		101.82940			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.98325		100.96002			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				101.10337		101.07995			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC066 On 18/09/2016 Spot Bond				100.85462		100.83283			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				99.80921		101.77916			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				98.00322		97.97913			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.71769	100.00000	1.71444			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				99.84700		99.82137			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	93.35038	100.00000	93.11224			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				101.11405		101.09142			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				101.01930		100.99570			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.14505		101.12118			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				103.60462		103.57815			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				99.84615		102.21375			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				102.28330		102.25522			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			10.02500	126.87797	10.08000	126.40731			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.53565		100.51404			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.93946		100.91756			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				101.14006		101.11905			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.79583		100.77415			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				99.93446		99.91259			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			11.34500	96.28072	11.41000	96.06029			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.04763	9.71000	104.02083			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				99.87390		99.85274			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			10.09000	100.05971	10.18000	99.90957			0.00	0	3,280,000,000
Total LGL02 SPOT									0.00	0	3,280,000,000
Total For LGL02									0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			10.28000	97.32488	10.37000	97.13142		5,078,320,000,000.00		494,000,000	447,000,000
Total LGL03 SPOT								5,078,320,000,000.00		494,000,000	447,000,000
Total For LGL03								5,078,320,000,000.00		494,000,000	447,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			11.45000	96.16330	11.51500	95.92006			0.00	0	2,090,000,000
Total LGL04 SPOT									0.00	0	2,090,000,000
Total For LGL04									0.00	0	2,090,000,000
LGL05 On 12/12/2021 Spot Bond				101.07271		101.04785			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				101.47931		101.44487			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				101.10317		101.07974			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				101.42354		101.39097			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			14.39500	99.38862	14.49000	99.13004			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			15.34500	99.00875	15.42500	98.73828			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.90438		101.87356			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				101.49428		101.47203			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				101.58549		101.56186			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.69490		101.66960			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				101.44949		101.42855			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 12/12/2016 Spot Bond				100.76010		100.74186			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ07 On 15/02/2016 Spot Bond				99.63046		99.61198			0.00	0	0
Total MAQ079 SPOT									0.00	0	0
Total For MAQ079									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				98.43017		98.41125			0.00	0	0
Total MAQ080 SPOT									0.00	0	0
Total For MAQ080									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.71506		102.69159			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				102.73506		102.71146			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				89.86327		89.84612			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				89.26039		89.24235			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				97.45951		97.30910			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				102.28487		102.26534			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.95160		100.92996			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.69140		100.67166			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				100.99258		100.97216			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0

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 11/11/2016 Spot Bond				101.45962		101.43947			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				100.05234		100.03066			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				101.54220		101.52228			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				101.57636		101.55600			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.31607		100.29479			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				100.28921		100.26680			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				101.64897		101.62764			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				101.07904		101.05739			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.55478		100.53339			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	106.08917	2.30000	106.19026			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.32720		100.38752			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.68500		100.66682			0.00	0	0
Total MBLSA4 SPOT									0.00	0	0
Total For MBLSA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24 On 22/03/2016 Spot Bond			100.00000	86.69834	100.00000	86.49289			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	38.94518	100.00000	38.84980			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	26.77280	100.00000	26.70723			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	26.84427	100.00000	26.77852			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	32.19817	100.00000	32.12016			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	38.83165	100.00000	38.73758			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				99.94021		99.92021			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			10.29500	99.10831	10.38000	98.85780			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			10.34500	98.61970	10.43000	98.37023			0.00	0	14,100,000
Total MBSA02 SPOT									0.00	0	14,100,000
Total For MBSA02									0.00	0	14,100,000
MEFSA On 05/10/2016 Spot Bond				102.32906		102.30641			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.45177		100.42959			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.47049		100.44741			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/10/2016 Spot Bond			9.36500	102.12151	9.45500	102.03691			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			10.31500	98.10563	10.40000	97.87069			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			11.14500	95.72574	11.21000	95.42913			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.77812		100.75651			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			11.14500	98.38027	11.22500	98.11733			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			10.29000	99.49907	10.38000	99.36256			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.88871		100.86664			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			11.02000	99.92187	11.08500	99.64841			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.66417		100.64055			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			12.67500	97.62138	12.73000	97.30555			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			12.23000	98.86282	12.29000	98.57683			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	57.45428	100.00000	57.31357			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			9.99000	99.44900	10.08000	99.31300			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.95000	100.59346	10.04000	100.44637			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	8.20147	100.89771	8.18144			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	8.30293	100.61875	8.28271			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.74402		100.72337			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.79273		100.77072			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5C23 On 20/06/2023 Spot Bond				100.80248		100.78020			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.90857		100.88331			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				93.78770		93.76323			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.67290	100.00000	11.64432			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.49286	100.00000	12.46227			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			11.30000	87.33549	11.36000	87.05558			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			11.02000	95.83197	11.08500	95.58805			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			8.77000	99.14330	8.81000	99.10154			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			10.68500	94.88500	10.75000	94.62725			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			10.47000	99.04653	10.53500	98.77213			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			10.90000	97.20929	10.96000	96.87606			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13L On 21/02/2017 Spot Bond				101.92782		101.90774			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 26/06/2021 Spot Bond			10.83000	94.60963	10.89500	94.33184			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			11.07000	94.14691	11.13500	93.85661			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				102.06500		102.04446			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			11.63500	92.18924	11.69000	91.88387			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				99.94646		99.92736			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			11.80500	91.71695	11.86000	91.39155			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				101.19692		101.17725			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			10.77500	96.24058	10.84000	95.99924			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.55471		100.53385			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			11.22000	94.40806	11.28500	94.10388			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				100.27296		100.25171			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			11.87500	92.66287	11.93000	92.33184			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.61545		100.59382			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			12.07500	91.28754	12.13000	90.94365			0.00	0	330,000,000
Total NBK21A SPOT									0.00	0	330,000,000
Total For NBK21A									0.00	0	330,000,000
NBK21I On 10/11/2017 Spot Bond				101.44043		101.41970			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			10.17000	101.36898	10.26000	100.90880			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.41964		101.39854			0.00	0	1,100,000,000
Total NBK22B SPOT									0.00	0	1,100,000,000
Total For NBK22B									0.00	0	1,100,000,000
NBK23I On 19/11/2025 Spot Bond			11.72500	95.99013	11.78000	95.65804			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.59959		101.57801			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			11.97500	95.51921	12.03000	95.16261			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.64218		101.62035			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				101.71199		101.68887			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				100.08826		100.06623			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.04296		101.02156			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				101.46281		101.44086			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.32500	107.47241	10.41000	107.18643			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			12.20000	36.50544	12.26000	36.32351			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				100.16873		100.14399			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.69500	103.27765	8.73500	103.24691			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				100.74108		100.71946			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.00000			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				99.93623		99.91489			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				97.66883		97.64972			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				101.59558		101.57276			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.80976		100.78727			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.81974		100.79659			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 20/03/2016 Spot Bond				100.74689		100.72616			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.72529		100.70459			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.72481		100.70413			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				99.94040		99.92050			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.82827		100.80467			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			11.37000	100.00926	11.43000	99.67377			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.82347		100.80000			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			11.40500	98.88502	11.46500	98.55241			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.82827		100.80467			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.74938		100.72801			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.77137		100.74996			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.83595		100.81214			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.84555		100.82147			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				101.22311		101.20091			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.34252		100.31949			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.82538		100.80187			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.40752		100.38456			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.02402		100.00007			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.20715		100.18252			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			11.52500	100.41181	11.62000	100.13693			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				97.93938		97.91466			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.30314		100.27781			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				100.20675		100.18043			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.61301		100.58511			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED20 On 01/07/2020 Spot Bond			12.69500	96.10223	12.76000	95.86104			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.39273		100.37290			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.31082	9.44500	116.28134			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.39000	175.09657	2.39000	175.07065			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			2.74000	113.09213	2.74000	114.27558			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	193.58148	3.45000	193.55329			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.13000	109.55833	3.13000	109.53998			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			3.38000	143.58298	3.34000	144.16160			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			3.29000	155.13817	3.27000	155.42772			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			10.19500	97.06295	10.26000	96.81119			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			10.82500	100.50345	10.90500	100.20342			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				101.58639		101.56717			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				101.28825		101.26822			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				101.33190		101.31119			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				101.30574		101.28544			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.38248		101.36097			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			11.02500	100.54399	11.10500	100.24453			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				101.35806		101.33694			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				101.34063		101.31977			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				101.45734		101.43463			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			11.22500	100.58449	11.30500	100.28560			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				101.37551		101.35410			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2049 Spot Bond				101.38423		101.36269			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				101.53226		101.50837			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				101.70641		101.67976			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				101.60025		101.57528			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				101.41038		101.38843			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			10.11500	107.04072	10.20000	106.79933			0.00	0	689,000,000
Total NRA018 SPOT									0.00	0	689,000,000
Total For NRA018									0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			10.95000	108.98498	11.01500	108.63634			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			2.28500	175.68546	2.28500	175.65994			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			12.27500	101.70924	12.33000	101.32623			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				101.83069		101.80976			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.81443		100.79186			0.00	0	130,000,000
Total NTC16 SPOT									0.00	0	130,000,000
Total For NTC16									0.00	0	130,000,000
NTC17 On 27/02/2017 Spot Bond				101.22139		101.20006			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				101.18123		101.15935				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				99.97831		99.95667				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				101.43873		101.41352				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				101.76611		101.73397				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.65721	100.00000	19.60959				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				101.82084		101.79677				0.00	600,000,000	3,000,000,000
Total OML02 SPOT										0.00	600,000,000	3,000,000,000
Total For OML02										0.00	600,000,000	3,000,000,000
OML03 On 27/11/2019 Spot Bond			11.34500	95.14072	11.41000	94.92212				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				101.04707		101.02249				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.55000	97.66253	11.61500	97.43064				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			12.08000	96.14232	12.14000	95.86894				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			12.62500	94.93737	12.68000	94.63076				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				101.04343		101.01926				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			12.07000	98.74384	12.13000	98.45302			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			12.52500	97.67470	12.58000	97.35359			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	63.22854	100.00000	63.07536			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			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				101.05600		101.03482			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				97.69938		97.67857			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				101.09552		101.07475			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				101.17817		101.15679			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				99.81275		99.79198			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.65531		100.63389			0.00	280,000,000	70,000,000
Total PPC001 SPOT									0.00	280,000,000	70,000,000
Total For PPC001									0.00	280,000,000	70,000,000
PPC002 On 31/12/2018 Spot Bond				100.20327		100.18086			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				99.65691		100.01102			0.00	1,000,000,000	1,000,000,000
Total PPC003 SPOT									0.00	1,000,000,000	1,000,000,000
Total For PPC003									0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			11.12000	95.65407	11.18500	95.37456			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				99.97981		99.95978			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				99.97955		99.95928			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				99.97898		99.95817			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				99.97652		99.95340			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				99.97594		99.95229			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				99.82605		99.80310			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			9.44500	40.09981	9.50000	39.88173			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			7.74500	108.40564	7.78500	108.35769		81,593,575,000,000.00	10,535,000,000	170,044,006,600	
Total R159 SPOT								81,593,575,000,000.00	10,535,000,000	170,044,006,600	
Total For R159								81,593,575,000,000.00	10,535,000,000	170,044,006,600	
R159P On 15/09/2016 Spot Bond			7.57500	95.39118	7.61500	95.34827		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.62500	106.84191	9.68000	106.43425		438,241,291,812,500.00	2,331,245,848,500	2,203,612,561,800	
Total R186 SPOT								438,241,291,812,500.00	331,245,848,500	203,612,561,800	
Total For R186								438,241,291,812,500.00	331,245,848,500	203,612,561,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P On 21/12/2026 Spot Bond			9.36500	36.87056	9.42000	36.65079			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			9.28500	33.95334	9.34000	33.73322			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			1.88000	288.00030	1.88000	287.96164		19,894,545,400,000.00	10,582,205,000	32,391,641,000	
Total R197 SPOT								19,894,545,400,000.00	10,582,205,000	32,391,641,000	
Total For R197								19,894,545,400,000.00	10,582,205,000	32,391,641,000	
R202 On 07/12/2033 Spot Bond			1.89000	237.97902	1.88000	238.27593		42,057,631,728,000.00	22,252,715,200	214,852,503,000	
Total R202 SPOT								42,057,631,728,000.00	22,252,715,200	214,852,503,000	
Total For R202								42,057,631,728,000.00	22,252,715,200	214,852,503,000	
R2023 On 28/02/2023 Spot Bond			9.50000	94.27257	9.56000	93.96162		949,703,240,000,000.00	205,231,920,000	651,139,020,000	
Total R2023 SPOT								949,703,240,000,000.00	205,231,920,000	651,139,020,000	
Total For R2023								949,703,240,000,000.00	205,231,920,000	651,139,020,000	
R203 On 15/09/2017 Spot Bond			8.43000	102.72802	8.52000	102.56990		283,891,006,000,000.00	270,924,200,000	331,845,422,800	
Total R203 SPOT								283,891,006,000,000.00	270,924,200,000	331,845,422,800	
Total For R203								283,891,006,000,000.00	270,924,200,000	331,845,422,800	
R2030 On 31/01/2030 Spot Bond			9.95500	85.28875	9.99000	85.03304		253,919,997,352,000.00	125,958,814,400	950,366,729,300	
Total R2030 SPOT								253,919,997,352,000.00	125,958,814,400	950,366,729,300	
Total For R2030								253,919,997,352,000.00	125,958,814,400	950,366,729,300	
R2032 On 31/03/2032 Spot Bond			10.06500	88.28619	10.10500	87.98118		464,505,835,000,000.00	244,859,000,000	350,981,000,000	
Total R2032 SPOT								464,505,835,000,000.00	244,859,000,000	350,981,000,000	
Total For R2032								464,505,835,000,000.00	244,859,000,000	350,981,000,000	
R2035 On 28/02/2035 Spot Bond			10.13500	93.06278	10.16000	92.84580		982,689,600,000,000.00	96,960,000,000	751,882,000,000	
Total R2035 SPOT								982,689,600,000,000.00	96,960,000,000	751,882,000,000	
Total For R2035								982,689,600,000,000.00	96,960,000,000	751,882,000,000	
R2037 On 31/01/2037 Spot Bond			10.17500	85.47078	10.20000	85.25809		915,538,293,250,000.00	286,539,390,000	586,272,590,000	
Total R2037 SPOT								915,538,293,250,000.00	286,539,390,000	586,272,590,000	
Total For R2037								915,538,293,250,000.00	286,539,390,000	586,272,590,000	
R204 On 21/12/2018 Spot Bond			8.89500	98.52775	8.98000	98.29406		569,582,778,359,500.00	626,147,586,100	985,698,876,800	
Total R204 SPOT								569,582,778,359,500.00	626,147,586,100	985,698,876,800	
Total For R204								569,582,778,359,500.00	626,147,586,100	985,698,876,800	
R2040 On 31/01/2040 Spot Bond			10.25500	88.75139	10.28000	88.52676		962,807,000,000,000.00	191,400,000,000	186,600,000,000	
Total R2040 SPOT								962,807,000,000,000.00	191,400,000,000	186,600,000,000	
Total For R2040								962,807,000,000,000.00	191,400,000,000	186,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			10.24500	86.18000	10.26000	86.03577			531,012,902,450,000.00	149,440,010,000	473,740,000,000
Total R2044 SPOT									1,012,902,450,000.00	149,440,010,000	473,740,000,000
Total For R2044									1,012,902,450,000.00	149,440,010,000	473,740,000,000
R2048 On 28/02/2048 Spot Bond			10.22000	89.76454	10.23000	89.65773			799,987,522,800,000.00	371,818,740,000	875,393,884,100
Total R2048 SPOT									19,987,522,800,000.00	371,818,740,000	375,393,884,100
Total For R2048									19,987,522,800,000.00	371,818,740,000	375,393,884,100
R207 On 15/01/2020 Spot Bond			9.14500	94.02260	9.21000	93.79540			106,053,788,000,000.00	448,994,400,000	1,073,541,041,600
Total R207 SPOT									16,053,788,000,000.00	448,994,400,000	1,073,541,041,600
Total For R207									16,053,788,000,000.00	448,994,400,000	1,073,541,041,600
R208 On 31/03/2021 Spot Bond			9.32000	91.78964	9.38500	91.52173			109,274,319,408,000.00	333,613,124,400	708,316,816,400
Total R208 SPOT									19,274,319,408,000.00	333,613,124,400	708,316,816,400
Total For R208									19,274,319,408,000.00	333,613,124,400	708,316,816,400
R209 On 31/03/2036 Spot Bond			10.07000	69.28805	10.09500	69.11174			960,513,217,000,000.00	492,603,100,000	1,415,908,226,600
Total R209 SPOT									10,513,217,000,000.00	492,603,100,000	1,415,908,226,600
Total For R209									10,513,217,000,000.00	492,603,100,000	1,415,908,226,600
R210 On 31/03/2028 Spot Bond			1.89000	179.19430	1.87000	179.54377			33,784,313,598,000.00	17,875,298,200	109,077,665,100
Total R210 SPOT									13,784,313,598,000.00	17,875,298,200	109,077,665,100
Total For R210									13,784,313,598,000.00	17,875,298,200	109,077,665,100
R211 On 31/01/2017 Spot Bond			1.85000	134.29293	1.85000	134.27504			14,068,880,000,000.00	7,604,800,000	32,031,736,100
Total R211 SPOT									14,068,880,000,000.00	7,604,800,000	32,031,736,100
Total For R211									14,068,880,000,000.00	7,604,800,000	32,031,736,100
R212 On 31/01/2022 Spot Bond			1.88000	139.69123	1.90000	139.51759			29,743,513,840,000.00	15,821,018,000	210,328,570,100
Total R212 SPOT									19,743,513,840,000.00	15,821,018,000	210,328,570,100
Total For R212									19,743,513,840,000.00	15,821,018,000	210,328,570,100
R213 On 28/02/2031 Spot Bond			9.97500	79.88880	10.01000	79.64364			487,596,072,377,500.00	249,383,064,900	873,317,800,000
Total R213 SPOT									17,596,072,377,500.00	249,383,064,900	373,317,800,000
Total For R213									17,596,072,377,500.00	249,383,064,900	373,317,800,000
R214 On 28/02/2041 Spot Bond			10.16500	69.58616	10.18500	69.43762			607,576,625,000,000.00	256,525,000,000	1,222,063,000,000
Total R214 SPOT									17,576,625,000,000.00	256,525,000,000	222,063,000,000
Total For R214									17,576,625,000,000.00	256,525,000,000	222,063,000,000
R229C On 15/03/2016 Spot Bond			7.56500	98.99463	7.60500	98.96896			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.57500	95.39118	7.61500	95.34827			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			7.56500	97.04335	7.60500	97.00857			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.62500	93.47540	7.66500	93.42374			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			8.40500	89.10100	8.49500	88.97300			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			8.45500	85.42957	8.54500	85.26994			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.90000	81.12925	8.98500	80.95144			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.88000	77.71598	8.96500	77.51413			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.86000	74.46058	8.94500	74.23699			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.85000	71.32855	8.93500	71.08544			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			9.10500	67.57619	9.17000	67.37504			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			9.08500	64.69437	9.15000	64.48177			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			9.24000	61.38988	9.30500	61.16903			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			9.21000	58.77830	9.27500	58.54868			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			9.18000	56.29399	9.24500	56.05666			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			9.15000	53.93015	9.21500	53.68612			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			9.11000	51.71701	9.17500	51.46701			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			9.07000	49.61370	9.13500	49.35852			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.56500	45.61234	9.62000	45.40001			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.52500	43.67869	9.58000	43.46395			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.48500	41.84300	9.54000	41.62637			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.44500	40.09981	9.50000	39.88173			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			9.40500	38.44394	9.46000	38.22483			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			9.36500	36.87056	9.42000	36.65079			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			9.32500	35.37512	9.38000	35.15502			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			9.28500	33.95334	9.34000	33.73322			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.97194		100.94681			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				102.05554		102.02764			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.90694		100.88131			0.00	400,000,000	200,000,000
Total RCSB06 SPOT									0.00	400,000,000	200,000,000
Total For RCSB06									0.00	400,000,000	200,000,000
RCSB0 On 10/12/2017 Spot Bond				101.17965		101.15457			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	44.60757	100.00000	46.24887			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	32.92910	100.00000	32.84845			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	42.98629	100.00000	42.88100			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	61.93538	100.00000	61.78369			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	22.34090	100.00000	22.28619			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	29.69247	100.00000	29.61590			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.25389	100.00000	9.24092			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.43348	100.00000	21.37821			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF04I On 04/10/2018 Spot Bond			100.00000	16.40101	100.00000	16.35872			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	11.41313	100.00000	11.38370			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				101.03205		101.00970			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.81599		100.79492			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.70785		101.68595			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				101.39541		101.37211			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.70583		100.68468			0.00	40,000,000	20,000,000
Total RDFC22 SPOT									0.00	40,000,000	20,000,000
Total For RDFC22									0.00	40,000,000	20,000,000
RDFC2 On 25/05/2016 Spot Bond				101.25937		101.23813			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				99.98058		99.96109			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				100.42810		100.40733			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				101.21824		101.19763			0.00	0	0
Total RDFC27 SPOT									0.00	0	0
Total For RDFC27									0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				101.11037		101.08932			0.00	0	0
Total RDFC28 SPOT									0.00	0	0
Total For RDFC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB01 On 21/05/2018 Spot Bond				101.46280		101.44001			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.13214		100.01918			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				101.33729		101.31546			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.24736		101.21840			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.62244		100.59233			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	22.88966	100.00000	22.83359			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	14.56458	100.00000	14.52891			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	11.19026	100.00000	11.16286			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.89938	100.00000	9.87513			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				102.18583		102.16399			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				101.80154		101.77947			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				101.23228		101.21099			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.23290		100.29517				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				101.44621		101.42503				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				101.13049		101.10780				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.41292		100.29979				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				92.14651		92.09156				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				99.55554		99.48186				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				99.52948		99.45150				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.92366		100.89172				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				85.18210		85.15509				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.72708	12.35000	107.69200				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	17.41588	100.00000	17.37368				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP026 On 13/06/2016 Spot Bond				102.53425		102.50895			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	9.89387	100.00000	9.86937			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	53.64187	100.00000	53.51050			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.88519	100.00000	14.86705			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	65.78262	100.00000	65.62325			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.97116		102.91671			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				59.29401		59.30749			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.64000	99.97283	10.70500	99.69308			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			11.05000	93.23712	11.11000	92.91649			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.32500	94.06225	11.36000	93.81252			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RWC01 On 26/02/2016 Spot Bond				101.12471		101.10597			0.00	0	0
Total RWC01 SPOT									0.00	0	0
Total For RWC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBC2 On 28/04/2016 Spot Bond				100.63472		100.61532				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.94500	103.30919	8.98500	103.25257				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				102.05470		102.03257				0.00	15,680,000,000	15,846,100,100
Total SBK13 SPOT										0.00	15,680,000,000	15,846,100,100
Total For SBK13										0.00	15,680,000,000	15,846,100,100
SBK14 On 01/12/2017 Spot Bond			10.53000	100.02525	10.62000	99.85078		231,660,000,000.00		22,000,000		11,000,000
Total SBK14 SPOT								231,660,000,000.00		22,000,000		11,000,000
Total For SBK14								231,660,000,000.00		22,000,000		11,000,000
SBK15 On 23/01/2022 Spot Bond				100.49362		100.47277				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.43644		100.41241				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				98.85000		98.82764				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				97.83842		97.81742				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.02256		100.00010				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				102.74340		102.71526				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				99.63170		99.60632				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK22 On 28/05/2025 Spot Bond				101.73091		101.70338			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			13.10000	95.33800	13.16000	95.06285			0.00	0	1,840,000,000
Total SBK23 SPOT									0.00	0	1,840,000,000
Total For SBK23									0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				100.19399		100.16563			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.39500	98.60993	10.48000	98.42276		1,247,400,000,000.00		120,000,000	2,500,000,000
Total SBK9 SPOT								1,247,400,000,000.00		120,000,000	2,500,000,000
Total For SBK9								1,247,400,000,000.00		120,000,000	2,500,000,000
SBN33 On 15/09/2017 Spot Bond			9.83000	100.66144	9.92000	100.50383			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				101.34495		101.32364			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.50980		100.48641			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			8.92000	103.02990	9.01000	102.86934			0.00	0	1,000,000,000
Total SBS13 SPOT									0.00	0	1,000,000,000
Total For SBS13									0.00	0	1,000,000,000
SBS15 On 26/04/2016 Spot Bond				100.24509		100.22775			0.00	187,200,000	133,800,000
Total SBS15 SPOT									0.00	187,200,000	133,800,000
Total For SBS15									0.00	187,200,000	133,800,000
SBS16 On 22/09/2018 Spot Bond				101.25286		101.23057			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				101.61494		101.59112			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			11.12000	97.18037	11.18500	96.89914		1,000,800,000,000.00		90,000,000	45,000,000
Total SBS19 SPOT								1,000,800,000,000.00		90,000,000	45,000,000
Total For SBS19								1,000,800,000,000.00		90,000,000	45,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			11.52500	93.19076	11.58000	92.85602			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.65730		101.63360			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.67260		101.65150			0.00	640,000,000	220,000,000
Total SBS23 SPOT									0.00	640,000,000	220,000,000
Total For SBS23									0.00	640,000,000	220,000,000
SBS24 On 24/05/2019 Spot Bond				102.13204		102.10966			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			10.01500	98.33746	10.10000	98.08016			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	41.32719	100.00000	41.23622			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.99000	99.83643	11.05000	99.50181			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				99.73249		99.71309			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			10.05500	97.22036	10.14000	96.96166			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			11.53500	81.53668	11.59000	81.23080			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				100.04401		100.02344			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			11.27500	91.75735	11.33000	91.40625			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.76354		100.74234			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.78305		100.76131			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.42500	96.39095	11.48000	96.07924			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.08625		100.06633			0.00	90,000,000	90,000,000
Total SBS35 SPOT									0.00	90,000,000	90,000,000
Total For SBS35									0.00	90,000,000	90,000,000
SBS36 On 29/01/2020 Spot Bond				99.85620		99.83570			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			10.44500	92.01283	10.51000	91.78941			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.82500	85.01582	11.88000	84.72086			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			12.22500	83.25367	12.26000	83.02491			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			11.09000	91.19665	11.15500	90.91533			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS40 On 12/11/2020 Spot Bond				101.62005		101.59819			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			11.14000	96.59615	11.20000	96.29690			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.70500	96.04335	11.76000	95.71167			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			11.87500	95.58647	11.93000	95.22910			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			8.14500	101.99990	8.18500	101.96027			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.49000	276.73381	2.49000	276.69210			0.00	0	110,000,000
Total SBSI11 SPOT									0.00	0	110,000,000
Total For SBSI11									0.00	0	110,000,000
SBSI12 On 31/01/2017 Spot Bond			2.48000	133.45237	2.48000	133.43233		5,572,560,000,000.00	2,247,000,000	2,547,000,000	
Total SBSI12 SPOT								5,572,560,000,000.00	2,247,000,000	2,547,000,000	
Total For SBSI12								5,572,560,000,000.00	2,247,000,000	2,547,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	31.35227	100.00000	31.27548			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond			100.00000	1.38128	100.00000	1.37797			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	56.75415	100.00000	56.61516			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05 On 31/01/2017 Spot Bond			3.12000	132.60653	3.12000	132.58434			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.03020	6.50000	102.01237			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				101.79135		101.76908			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				101.71541		101.69217			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.93000	99.12443	10.02000	98.98241			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				102.32173		102.29860			0.00	6,800,000	1,700,000
Total SHS06 SPOT									0.00	6,800,000	1,700,000
Total For SHS06									0.00	6,800,000	1,700,000
SHS07 On 10/04/2016 Spot Bond				100.38331		100.36081			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.75131		100.72988			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	60.38083	100.00000	60.23456			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.96806		100.94566			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				101.26210		101.24014			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS16I On 29/06/2016 Spot Bond			100.00000	85.24590	100.00000	85.04673			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	60.21839	100.00000	60.07091			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	63.59515	100.00000	63.43767			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			10.03000	104.01912	10.12000	103.85906			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.16741		100.14346			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				101.48809		101.46488			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.63958		100.61673			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.66212		100.63846			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			11.22000	95.98985	11.28500	95.74613			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.64251		100.61913			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				100.24591		100.22351			0.00	1,500,000,000	1,500,000,000
Total SHS27 SPOT									0.00	1,500,000,000	1,500,000,000
Total For SHS27									0.00	1,500,000,000	1,500,000,000
SHS28 On 15/04/2018 Spot Bond				100.25695		100.23354			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS29I On 03/12/2018 Spot Bond			100.00000	18.32855	100.00000	18.28365			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.99500	104.62711	9.03500	104.58072			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			10.54500	99.82687	10.63000	99.61767			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			9.83000	100.66144	9.92000	100.50383			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				101.38418		101.36263			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.68361		101.66225			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				101.35809		101.33696			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				101.39296		101.37129			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				99.60680		99.58413			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			9.13000	100.92717	9.22000	100.86576			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				100.22533		100.20370			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				100.03086		100.00785			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			10.99500	92.51543	11.06000	92.28668				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 01/03/2017 Spot Bond				101.30654		101.28324				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.70135		100.67715				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.02169		100.00002				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.89000	86.09418	10.95500	85.84304				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.89000	86.09418	10.95500	85.84304				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.56500	89.68711	10.63000	89.46913				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.91271		100.88941				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			9.31000	101.42226	9.40000	101.26445				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.76000	112.90784	2.76000	112.89003				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2018 Spot Bond			10.20500	95.35128	10.29000	95.12356				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	101.40397	8.50000	101.38080				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			11.64500	94.03966	11.70000	93.69312			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.14977		101.12891			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.84500	69.14716	11.88000	68.94570			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.02366		100.08447			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.17239		100.15080			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.68964		100.66585			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.19095		100.16704			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.76574		100.73885			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				101.40164		101.37841			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.91904		100.89539			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.28271		101.25940			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03! On 17/11/2020 Spot Bond				101.59385		101.57068				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03! On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				101.18037		101.16009				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				99.98179		99.96358				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY126E On 28/01/2016 Spot Bond				99.96359		99.94539				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY126E On 03/02/2016 Spot Bond				99.85417		99.83594				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				99.61580		99.59751				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				99.61573		99.59744				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				99.60727		99.58857				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				99.23062		99.21186				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY127E On 10/03/2016 Spot Bond				99.17315		99.15435				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				99.04413		99.02501				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY127E On 15/02/2016 Spot Bond				99.62260		99.60373				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SY128C On 02/02/2016 Spot Bond				99.87270		99.85452				0.00	0	0
Total SY1280 SPOT										0.00	0	0
Total For SY1280										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.27500	95.17249	10.33000	94.83209				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.38424		101.36270				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				101.44528		101.42277				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.79500	98.74505	10.86000	98.53448				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	94.49333	100.00000	94.25289				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				100.15456		100.13321				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				99.86633		99.84709				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.99477		100.97379				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				100.75116		100.73096				0.00	0	1,000,000,000
Total TFS122 SPOT										0.00	0	1,000,000,000
Total For TFS122										0.00	0	1,000,000,000
TFS123 On 20/03/2019 Spot Bond				100.22294		100.20190				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS133 On 28/07/2016 Spot Bond				99.95888		99.93832			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				99.95860		99.93791			0.00	0	0
Total TFS134 SPOT									0.00	0	0
Total For TFS134									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.43809		100.41598			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.44825		100.42563			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				101.36276		101.34189			0.00	0	0
Total TFS137 SPOT									0.00	0	0
Total For TFS137									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.29500	100.15019	8.33500	100.10853			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.17653		100.15397			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.18084		100.15774			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.16895	7.83000	100.14781			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.17416		100.15189			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.17955		100.15661			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	100.15961	7.39000	100.13965			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.17006		100.14877			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.17534		100.15339			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.15473	7.16000	100.13538			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.18568		100.16244			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.18485		100.16170			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.20504		100.17936			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.20708		100.18070			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.28416		100.24855			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.27485		100.24042			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				100.16984		100.14858			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				100.17661		100.15450			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	100.18797	8.73000	100.16445			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				99.95373		99.93156				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				100.17534		100.15339				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			10.36500	95.54887	10.46000	95.32536				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				99.82069		99.79867				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				100.17954		100.15661				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.18611		100.16281				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				100.18379		100.16078				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				100.18729		100.16339				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				100.20462		100.17900				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				100.20857		100.18201				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				100.20106		100.17543				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.26968		100.23589				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				100.27051		100.23662				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.27278		100.23820				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				101.34596		101.32399				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				101.38929		101.36662				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.74500	99.35172	10.81000	99.14028				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.36329		101.34105				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.42393		101.40071				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			10.65500	97.50512	10.72000	97.29601				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.37552		101.35412				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.44528		101.42277				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.76500	96.43262	10.84500	96.18357				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.50185		101.47739				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				101.50185		101.47739			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				101.52373		101.49999			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				101.52373		101.49999			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				101.64024		101.61355			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				101.64024		101.61355			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.66314		101.63719			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				101.66140		101.63547			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				102.20082		102.16503			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				102.20082		102.16503			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				102.39435		102.35932			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				102.21828		102.18350			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				101.32343		101.30183			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A2 On 21/08/2018 Spot Bond				101.36156		101.33935				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				101.42393		101.40071				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			10.89500	98.40276	10.97500	98.10119				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.10074		101.07915				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				101.13231		101.11012				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				101.18971		101.16640				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			10.78500	99.05396	10.86500	98.70836				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.50185		101.47739				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.24849		101.22406				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.62296		101.59654				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.35880		101.33223				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				101.57107		101.54549				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

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				101.81875		101.78323			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.17976		100.15679			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	5.88515	101.06155	5.87060			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				100.27088		100.24923			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				100.17653					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				100.34091		100.31897			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				100.17653		100.15397			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				100.17868		100.15585				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				100.17976		100.15679				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				100.17523		100.15284				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				100.17868		100.15585				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				100.19052		100.16621				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				100.19052		100.16621				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				100.19052		100.16621				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				100.20772		100.18126				0.00	0	154,900,000
Total THE9C1 SPOT										0.00	0	154,900,000
Total For THE9C1										0.00	0	154,900,000
THE9C On 18/07/2039 Spot Bond				100.21202		100.18502				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				100.20665		100.18032				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.29223		100.25520				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.29755		100.25986				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.29542		100.25800			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.96500	83.89903	11.04500	83.65045			0.00	0	11,000,000,000
Total TL20 SPOT									0.00	0	11,000,000,000
Total For TL20									0.00	0	11,000,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.36000	101.65135	9.45000	101.47975		28,080,000,000,000.00	3,000,000,000	42,800,000,000	
Total TN17 SPOT								28,080,000,000,000.00	3,000,000,000	42,800,000,000	
Total For TN17								28,080,000,000,000.00	3,000,000,000	42,800,000,000	
TN20 On 17/09/2020 Spot Bond			10.84000	102.53611	10.90500	102.27602		30,352,000,000,000.00	2,800,000,000	38,945,161,050	
Total TN20 SPOT								30,352,000,000,000.00	2,800,000,000	38,945,161,050	
Total For TN20								30,352,000,000,000.00	2,800,000,000	38,945,161,050	
TN20U On 14/04/2020 Spot Bond			100.00000	2.31904	100.00000	2.31337		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			11.33000	99.67391	11.39000	99.34476		0.00	0	26,930,000,000	
Total TN23 SPOT								0.00	0	26,930,000,000	
Total For TN23								0.00	0	26,930,000,000	
TN25 On 19/08/2025 Spot Bond			11.59500	92.19436	11.65000	91.87968		1,159,500,000,000.00	100,000,000	33,900,000,000	
Total TN25 SPOT								1,159,500,000,000.00	100,000,000	33,900,000,000	
Total For TN25								1,159,500,000,000.00	100,000,000	33,900,000,000	
TN27 On 14/11/2027 Spot Bond			11.54000	84.96595	11.59500	84.63330		8,885,800,000,000.00	770,000,000	9,470,000,000	
Total TN27 SPOT								8,885,800,000,000.00	770,000,000	9,470,000,000	
Total For TN27								8,885,800,000,000.00	770,000,000	9,470,000,000	
TN30 On 09/10/2030 Spot Bond			12.00500	92.81193	12.04000	92.56264		0.00	0	14,000,000,000	
Total TN30 SPOT								0.00	0	14,000,000,000	
Total For TN30								0.00	0	14,000,000,000	
TN40 On 09/10/2040 Spot Bond			12.18500	92.02037	12.20500	91.85081		0.00	0	5,500,000,000	
Total TN40 SPOT								0.00	0	5,500,000,000	
Total For TN40								0.00	0	5,500,000,000	
TNF16 On 10/06/2016 Spot Bond				101.09814		101.07796		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				101.18528		101.16400			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				101.79032		101.76353			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				101.53941		101.51739			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				102.10268		102.07260			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				101.54133		101.51929			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				101.58008		101.55748			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				101.61697		101.59271			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.48000	10.00000	105.45300			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.51030		100.48861			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.46264		100.44044				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				100.37034		100.35026				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				100.19104		100.16899				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.21553		101.19333				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			10.82000	96.60352	10.88500	96.34292				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.86623	10.00000	99.83951				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	99.86957	9.75000	99.84350				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	9.87172	100.00000	9.84628				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				101.53565		101.51356				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				101.61744		101.59422				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			11.04500	96.60251	11.12500	96.29463				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				101.74711		101.72208				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C On 14/12/2025 Spot Bond				102.00597		101.97733			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				102.60098		102.56398			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.90357		100.88194			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.95547		100.93262			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.51909	100.00000	8.49822			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.07434	100.00000	9.05212			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.98429		100.96075			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.40749	100.00000	9.38445			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.99005		100.96637			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.68511	100.00000	9.66139			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				101.15103		101.12353			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	13.07213	100.00000	13.04011			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				101.50541		101.46945				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	16.79229	100.00000	16.75116				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.18362	100.00000	13.15168				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.77973	100.00000	1.77541				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	100.00000				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				99.83576		99.81751				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				99.57176		99.55314				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				99.30258		99.28373				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				99.01919		98.99996				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				98.74997		98.73073				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				97.95996		97.94089				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				97.67094		97.65169				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				97.37207		97.35260				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				96.03910		96.01977				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				95.41317		95.39349				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				94.96875		94.94947				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				94.66631		94.64692				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				93.85923		93.83896				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				93.50958		93.48911				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.50033	100.00000	16.46035				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC110 On 22/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC117 On 17/02/2016 Spot Bond				101.31599		101.29579				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC125 On 18/03/2016 Spot Bond				100.75957		100.73947				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC12 On 13/04/2016 Spot Bond				100.25802		100.23813			0.00	0	0
Total TWC129 SPOT									0.00	0	0
Total For TWC129									0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.00000			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				101.49950		101.48099			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				101.54037		101.52001			0.00	0	0
Total TWC132 SPOT									0.00	0	0
Total For TWC132									0.00	0	0
TWC13 On 22/02/2016 Spot Bond				101.21723		101.19821			0.00	0	0
Total TWC133 SPOT									0.00	0	0
Total For TWC133									0.00	0	0
TWC13 On 26/02/2016 Spot Bond				101.08409		101.06507			0.00	0	0
Total TWC134 SPOT									0.00	0	0
Total For TWC134									0.00	0	0
TWC13 On 25/05/2016 Spot Bond				101.16351		101.14325			0.00	0	0
Total TWC135 SPOT									0.00	0	0
Total For TWC135									0.00	0	0
TWC13 On 26/02/2016 Spot Bond				101.08534		101.06630			0.00	0	0
Total TWC136 SPOT									0.00	0	0
Total For TWC136									0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.89712		100.87803			0.00	0	0
Total TWC137 SPOT									0.00	0	0
Total For TWC137									0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.82755		100.80927			0.00	0	0
Total TWC138 SPOT									0.00	0	0
Total For TWC138									0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.75222		100.73293			0.00	0	0
Total TWC139 SPOT									0.00	0	0
Total For TWC139									0.00	0	0
TWC14 On 22/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC140 SPOT									0.00	0	0
Total For TWC140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC14 On 11/04/2016 Spot Bond				100.29108		100.27168				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 12/02/2016 Spot Bond				100.24515		100.22629				0.00	0	0
Total TWC143 SPOT										0.00	0	0
Total For TWC143										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 22/02/2016 Spot Bond			100.00000	93.11224	100.00000	100.00000				0.00	0	0
Total TWC145 SPOT										0.00	0	0
Total For TWC145										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				101.19466		101.17370				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond				100.23531		100.21392				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				101.10096		101.08164				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond				100.21723		100.19748				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.72000	104.19246	10.78500	103.91253				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.26575	100.00000	8.24920				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.43633	100.00000	7.41812				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	7.74326	100.00000	7.72430			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	8.07765	100.00000	8.06148			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.35213	100.00000	7.33412			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.54800	100.00000	7.52951			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				100.60771		100.58635			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				103.54413		103.52455			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				102.90367		102.88351			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.43681		100.41650			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				102.40263		102.38261			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				101.68073		101.65901			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				101.68294		101.66119			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.71984		100.69928			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.65033		100.62789				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				101.65522		101.63383				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				97.04010		97.01867				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	7.76785	100.00000	7.75230				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	7.12324	100.00000	7.10579				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.79621	100.00000	8.77467				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	7.57976	100.00000	7.56458				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	7.03904	100.00000	7.02180				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	8.99167	100.00000	8.96966				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	0.00054	100.00000	0.00054				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			8.13500	103.37015	8.17500	103.33386				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			2.39000	236.47808	2.39000	236.44315				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			8.90000	101.56094	8.99000	101.42502				0.00	0	5,800,000,000
Total WSP2 SPOT										0.00	0	5,800,000,000
Total For WSP2										0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			9.45000	100.17306	9.53500	99.91096				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.77000	98.76471	9.83500	98.51720				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			10.01500	97.31546	10.08000	97.03259				0.00	0	1,700,000,000
Total WSP5 SPOT										0.00	0	1,700,000,000
Total For WSP5										0.00	0	1,700,000,000
Z083 On 30/09/2019 Spot Bond			8.84000	72.76272	8.92500	72.52797				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	63.63733	100.00000	63.51659				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										66,567,943,506,434,500.00	012,220,077,200	372,281,251,549
Total for SPOT :										66,567,943,506,434,500.00	012,220,077,200	372,281,251,549
Total Futures										66,567,971,308,719,000.00	012,220,243,165	372,281,878,578
Total Options										0.00	0	75,609
Grand Total:										66,567,971,308,719,000.00	012,220,243,165	372,281,954,187