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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 04/08/2016 Bond Future			128.46021	128.46021	128.77274	128.77274			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Call			1,912.74000	1.91274	1,600,210		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.86	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Call			1,902.74000	1.90274	1,590,210		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.87	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Call			1,892.74000	1.89274	1,580,210		0.00	0	0
EL28 On 04/08/2016 Bond Future	126.88	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0
ES33 On 05/05/2016 Bond Future			10.85566	75.14817	10.66904	76.31196			0.00	0	8,776
ES33 On 04/08/2016 Bond Future			10.95184	76.57334	10.75870	77.76009			0.00	0	0
ES33 On 03/11/2016 Bond Future			11.04330	74.25621	10.84382	75.46493			0.00	0	0
Total ES33 Future									0.00	0	8,776
ES33 On 05/05/2016 Bond Future	9.99	Put			4,478.96000	4.47896	5,642,750		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	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
ES33	On	05/05/2016	Bond Future	10.00	Put		4,410.09000	4.41009	5,573,880		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put		4,341.32000	4.34132	5,505,110		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put		3,335.43000	3.33543	4,522,180		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put		3,269.01000	3.26901	4,455,760		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call		0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put		3,202.68000	3.20268	4,389,430		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Call		2,778.38000	2.77838	1,569,660		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.31	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Call		2,662.47000	2.66247	1,453,750		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.29	Put		0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/11/2016	Bond Future	11.30	Call		2,720.46000	2.72046	1,511,740		0.00	0	0
Total ES33 Option											0.00	0	0
Total For ES33											0.00	0	8,776
ES42	On	05/05/2016	Bond Future			10.98633	79.11786	10.79938	80.43640		0.00	0	7,250
Total ES42 Future											0.00	0	7,250
Total For ES42											0.00	0	7,250
I2025	On	05/05/2016	Bond Future			123.36360	123.36360	123.60841	123.60841		17,887,722.00	145	4,426
I2025	On	04/08/2016	Bond Future			124.46192	124.46192	124.71259	124.71259		0.00	0	0
Total I2025 Future											17,887,722.00	145	4,426
I2025	On	05/05/2016	Bond Future	125.99	Call		0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put		2,381.59000	2.38159	2,626,400		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		2,391.59000	2.39159	2,636,400		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		2,401.59000	2.40159	2,646,400		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		842.59000	0.84259	591,920		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		862.59000	0.86259	611,920		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.85	Put		0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/08/2016	Bond Future	123.86	Call		852.59000	0.85259	601,920		0.00	0	0
Total I2025 Option											0.00	0	0
Total For I2025											17,887,722.00	145	4,426
I2033	On	05/05/2016	Bond Future			102.79781	102.79781	102.83377	102.83377		0.00	0	2,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	2,032
I2033	On	05/05/2016	Bond Future	102.39	Call			443.77000	0.44377	407,810		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			433.77000	0.43377	397,810		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			423.77000	0.42377	387,810		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	2,032
I2038	On	05/05/2016	Bond Future			128.79720	128.79720	128.73048	128.73048			0.00	0	19,557
I2038	On	04/08/2016	Bond Future			129.84258	129.84258	129.77593	129.77593			0.00	0	0
Total I2038 Future												0.00	0	19,557
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,259.52000	2.25952	2,192,800		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,269.52000	2.26952	2,202,800		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,279.52000	2.27952	2,212,800		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.31	Call			465.93000	0.46593	532,580		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			455.93000	0.45593	522,580		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			475.93000	0.47593	542,580		0.00	0	0
I2038	On	04/08/2016	Bond Future	129.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,557
I2046	On	05/05/2016	Bond Future			127.49648	127.49648	127.54106	127.54106			764,978.88	6	12,920
I2046	On	04/08/2016	Bond Future			129.92479	129.92479	129.97150	129.97150			0.00	0	0
Total I2046 Future												764,978.88	6	12,920
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			2,448.94000	2.44894	2,493,520		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			2,458.94000	2.45894	2,503,520		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			2,468.94000	2.46894	2,513,520		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.00	Call			971.50000	0.97150	924,790		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			961.50000	0.96150	914,790		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/08/2016	Bond Future	129.02	Call			951.50000	0.95150	904,790		0.00	0	0
I2046	On	04/08/2016	Bond Future	129.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												764,978.88	6	12,920
I2050	On	05/05/2016	Bond Future			136.72596	136.72596	136.77308	136.77308			0.00	0	16,610
I2050	On	04/08/2016	Bond Future			137.76244	137.76244	137.81175	137.81175			0.00	0	0
Total I2050 Future												0.00	0	16,610
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			1,216.92000	1.21692	1,264,040		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			1,226.92000	1.22692	1,274,040		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			1,236.92000	1.23692	1,284,040		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.12	Put			1,308.25000	1.30825	1,357,560		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.13	Put			1,318.25000	1.31825	1,367,560		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/08/2016	Bond Future	139.14	Put			1,328.25000	1.32825	1,377,560		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	16,610
R186	On	05/05/2016	Bond Future			9.36584	111.55004	9.19267	112.76762		11.59	3,123,401.12	28	60,587
R186	On	04/08/2016	Bond Future			9.43424	108.36161	9.25388	109.60347		11.53	0.00	0	0
Total R186 Future												3,123,401.12	28	60,587
R186	On	05/05/2016	Bond Future	7.56	Call			40.82000	0.04082	19,880	11.27	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			12,499.38000	12.49938	13,696,020	11.27	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			6,701.26000	6.70126	7,754,150	11.30	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			1,300.95000	1.30095	901,380	11.46	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			3,766.45000	3.76645	4,584,460	11.46	0.00	0	5,350
R186	On	05/05/2016	Bond Future	9.89	Call			5,484.54000	5.48454	4,523,220	11.96	0.00	0	0
R186	On	05/05/2016	Bond Future	9.89	Put			693.61000	0.69361	949,870	11.96	0.00	0	180
R186	On	05/05/2016	Bond Future	8.35	Call			434.18000	0.43418	265,990	11.30	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			6,635.67000	6.63567	7,685,060	11.30	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			1,071.42000	1.07142	725,900	11.43	0.00	0	180
R186	On	05/05/2016	Bond Future	8.75	Put			4,270.77000	4.27077	5,142,830	11.43	0.00	0	1,900
R186	On	05/05/2016	Bond Future	9.96	Call			5,859.77000	5.85977	4,871,680	12.01	0.00	0	0
R186	On	05/05/2016	Bond Future	9.96	Put			604.06000	0.60406	833,550	12.01	0.00	0	5,000
R186	On	05/05/2016	Bond Future	9.25	Call			2,533.53000	2.53353	1,899,600	11.59	0.00	0	180
R186	On	05/05/2016	Bond Future	8.33	Call			412.67000	0.41267	251,430	11.30	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			6,767.12000	6.76712	7,823,460	11.30	0.00	0	0

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	05/05/2016	Bond Future	8.34	Call			423.32000	0.42332	258,630	11.30	0.00	0	0
R186	On	05/05/2016	Bond Future	9.25	Put			2,128.35000	2.12835	2,712,000	11.59	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Call			5,326.12000	5.32612	4,376,900	11.95	0.00	0	0
R186	On	05/05/2016	Bond Future	9.86	Put			735.26000	0.73526	1,003,620	11.95	0.00	0	5,000
R186	On	04/08/2016	Bond Future	8.50	Put			6,752.14000	6.75214	7,673,930	11.29	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,362.81000	1.36281	1,039,220	11.29	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			6,697.36000	6.69736	7,615,630	11.29	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,325.05000	1.32505	1,007,750	11.29	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			6,807.90000	6.80790	7,732,460	11.29	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,343.47000	1.34347	1,023,400	11.29	0.00	0	0
Total R186 Option												0.00	0	17,790
Total For R186												3,123,401.12	28	78,377
R197	On	05/05/2016	Bond Future			293.79143	293.79143	293.89720	293.89720			17,039,902.94	58	1,368
R197	On	04/08/2016	Bond Future			292.89497	292.89497	293.00571	293.00571			0.00	0	0
Total R197 Future												17,039,902.94	58	1,368
R197	On	05/05/2016	Bond Future	300.01	Put			6,112.80000	6.11280	6,218,570		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			6,092.80000	6.09280	6,198,570		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			6,102.80000	6.10280	6,208,570		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	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			954.29000	0.95429	1,065,030		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			964.29000	0.96429	1,075,030		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			974.29000	0.97429	1,085,030		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												17,039,902.94	58	1,368
R202	On	05/05/2016	Bond Future			241.47523	241.47523	241.56071	241.56071		9.10	5,070,979.83	21	43,481
R202	On	04/08/2016	Bond Future			242.62627	242.62627	242.71583	242.71583		8.51	0.00	0	0
Total R202 Future												5,070,979.83	21	43,481
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	1,908,930	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			5,449.29000	5.44929	7,443,700	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	1,914,690	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			5,429.29000	5.42929	7,429,460	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	1,911,810	9.53	0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			5,439.29000	5.43929	7,436,580	9.53	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Call			0.00000	0.00000	5,450,390	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.24	Put			524.17000	0.52417	6,064,120	8.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2016	Bond Future	243.25	Call			0.00000	0.00000	5,445,680	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.25	Put			534.17000	0.53417	6,069,410	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Call			0.00000	0.00000	5,440,970	8.91	0.00	0	0
R202	On	04/08/2016	Bond Future	243.26	Put			544.17000	0.54417	6,074,700	8.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												5,070,979.83	21	43,481
R2023	On	05/05/2016	Bond Future			9.23567	94.10284	9.09296	94.78226		9.15	0.00	0	9,781
R2023	On	04/08/2016	Bond Future			9.31205	95.88743	9.16190	96.58078		8.57	0.00	0	0
R2023	On	03/11/2016	Bond Future			9.38466	93.80366	9.22708	94.50929		8.62	0.00	0	0
Total R2023 Future												0.00	0	9,781
R2023	On	05/05/2016	Bond Future	8.24	Call			263.32000	0.26332	176,120	8.88	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			4,456.53000	4.45653	5,048,750	8.88	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			270.06000	0.27006	180,990	8.88	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			4,412.77000	4.41277	5,003,120	8.88	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			277.22000	0.27722	186,200	8.88	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			4,369.46000	4.36946	4,957,860	8.88	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			654.18000	0.65418	510,900	8.30	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			5,056.17000	5.05617	5,606,240	8.30	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			664.21000	0.66421	519,180	8.30	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			5,017.08000	5.01708	5,565,400	8.30	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			674.93000	0.67493	528,080	8.30	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			4,978.71000	4.97871	5,525,210	8.30	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Put			1,732.73000	1.73273	1,990,870	8.81	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Call			3,992.79000	3.99279	3,548,680	8.80	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.73	Put			1,763.89000	1.76389	2,025,410	8.80	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Call			4,020.79000	4.02079	3,574,990	8.81	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.74	Put			1,748.25000	1.74825	2,008,080	8.81	0.00	0	0
R2023	On	03/11/2016	Bond Future	9.75	Call			4,048.88000	4.04888	3,601,390	8.81	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,781
R203	On	05/05/2016	Bond Future			8.33589	101.13025	8.17321	101.33414		1.96	2,528,256.25	25	54,179
R203	On	04/08/2016	Bond Future			8.49934	103.04818	8.29627	103.25708		1.57	0.00	0	0
R203	On	03/11/2016	Bond Future			8.68623	100.86187	8.42299	101.07368		1.30	0.00	0	0
Total R203 Future												2,528,256.25	25	54,179
R203	On	05/05/2016	Bond Future	7.24	Call			32.06000	0.03206	5,140	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,213.01000	1.21301	1,389,980	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			33.13000	0.03313	5,400	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,201.32000	1.20132	1,377,480	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			34.29000	0.03429	5,680	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,189.73000	1.18973	1,365,010	1.51	0.00	0	0

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	04/08/2016	Bond Future	7.26	Call			82.96000	0.08296	15,550	1.12	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,159.07000	1.15907	1,300,560	1.12	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			79.68000	0.07968	14,580	1.12	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,176.73000	1.17673	1,320,530	1.12	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			81.23000	0.08123	15,060	1.12	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,167.81000	1.16781	1,310,540	1.12	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Call			633.14000	0.63314	353,820	0.86	0.00	0	0
R203	On	03/11/2016	Bond Future	8.84	Put			297.94000	0.29794	230,430	0.86	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Call			638.41000	0.63841	358,380	0.86	0.00	0	0
R203	On	03/11/2016	Bond Future	8.85	Put			295.19000	0.29519	226,970	0.86	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Call			643.70000	0.64370	362,980	0.86	0.00	0	0
R203	On	03/11/2016	Bond Future	8.86	Put			292.46000	0.29246	223,550	0.86	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												2,528,256.25	25	54,179
R2030	On	05/05/2016	Bond Future			9.76187	89.00446	9.58444	90.21691			0.00	0	17,216
R2030	On	04/08/2016	Bond Future			9.83327	86.68416	9.64950	87.92059			0.00	0	0
Total R2030 Future												0.00	0	17,216
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			4,240.64000	4.24064	5,453,090		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			4,166.95000	4.16695	5,379,400		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			4,093.35000	4.09335	5,305,800		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Call			3,438.79000	3.43879	2,202,360		0.00	0	0
R2030	On	04/08/2016	Bond Future	10.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	17,216
R2032	On	05/05/2016	Bond Future			9.90630	87.76220	9.72395	89.07956		16.10	0.00	0	9,165
R2032	On	04/08/2016	Bond Future			9.97622	89.42662	9.78770	90.76998		15.40	0.00	0	0
R2032	On	03/11/2016	Bond Future			10.03915	86.99103	9.84464	88.35930		15.53	0.00	0	0
Total R2032 Future												0.00	0	9,165
R2032	On	05/05/2016	Bond Future	8.99	Call			681.35000	0.68135	442,920	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			6,291.75000	6.29175	7,370,680	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			696.51000	0.69651	453,780	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			6,227.01000	6.22701	7,301,640	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			711.90000	0.71190	464,830	15.79	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			6,162.60000	6.16260	7,232,890	15.79	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			1,477.66000	1.47766	1,129,740	15.00	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			7,514.04000	7.51404	8,509,480	15.00	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			1,497.16000	1.49716	1,145,660	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/08/2016	Bond Future	9.00	Put			7,454.17000	7.45417	8,446,030	15.00	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,517.65000	1.51765	1,162,480	15.00	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			7,395.40000	7.39540	8,383,590	15.00	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Call			6,214.54000	6.21454	5,375,480	15.74	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.28	Put			3,195.23000	3.19523	3,724,440	15.74	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Call			6,255.66000	6.25566	5,413,480	15.75	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.29	Put			3,168.82000	3.16882	3,694,910	15.75	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Call			6,296.89000	6.29689	5,451,590	15.76	0.00	0	0
R2032	On	03/11/2016	Bond Future	10.30	Put			3,142.59000	3.14259	3,665,560	15.76	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	9,165
R2035	On	05/05/2016	Bond Future			9.98250	92.38327	9.79007	93.90397			0.00	0	4,019
R2035	On	04/08/2016	Bond Future			10.04884	94.13523	9.85010	95.68589			0.00	0	0
Total R2035 Future												0.00	0	4,019
R2035	On	05/05/2016	Bond Future	10.35	Call			4,318.21000	4.31821	2,797,510		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.36	Call			4,392.44000	4.39244	2,871,740		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			4,466.56000	4.46656	2,945,860		0.00	0	0
R2035	On	05/05/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Call			3,823.86000	3.82386	2,273,200		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/08/2016	Bond Future	10.36	Call			3,897.80000	3.89780	2,347,140		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			3,971.65000	3.97165	2,420,990		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	4,019
R2037	On	05/05/2016	Bond Future			10.04588	88.93929	9.85853	90.40493		17.47	0.00	0	41,175
R2037	On	04/08/2016	Bond Future			10.11627	86.36726	9.92277	87.86169		17.54	0.00	0	0
R2037	On	03/11/2016	Bond Future			10.17503	88.03252	9.97584	89.55471		16.92	0.00	0	0
Total R2037 Future												0.00	0	41,175
R2037	On	05/05/2016	Bond Future	8.99	Call			556.21000	0.55621	348,510	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			7,893.68000	7.89368	9,151,620	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			569.12000	0.56912	357,380	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			7,816.71000	7.81671	9,070,610	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			582.66000	0.58266	366,750	17.02	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			7,740.50000	7.74050	8,990,230	17.02	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			7,426.36000	7.42636	8,470,260	17.20	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,933.11000	1.93311	1,491,110	17.19	0.00	0	0

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	04/08/2016	Bond Future	9.24	Put			7,548.99000	7.54899	8,601,420	17.19	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,957.82000	1.95782	1,511,580	17.19	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			7,487.40000	7.48740	8,535,590	17.19	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,982.95000	1.98295	1,532,420	17.20	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Call			6,564.97000	6.56497	5,648,440	17.01	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.36	Put			3,666.82000	3.66682	4,272,480	17.01	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Call			6,608.71000	6.60871	5,688,700	17.02	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.37	Put			3,637.18000	3.63718	4,239,360	17.02	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Call			6,521.33000	6.52133	5,608,290	17.00	0.00	0	0
R2037	On	03/11/2016	Bond Future	10.35	Put			3,696.67000	3.69667	4,305,820	17.00	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	41,175
R204	On	05/05/2016	Bond Future			8.69713	101.46720	8.54348	101.81725		3.74	0.00	0	33,079
R204	On	04/08/2016	Bond Future			8.82478	99.35037	8.65241	99.70815		3.41	0.00	0	0
R204	On	03/11/2016	Bond Future			8.94069	101.26547	8.74683	101.62904		3.13	0.00	0	0
Total R204 Future												0.00	0	33,079
R204	On	05/05/2016	Bond Future	7.74	Call			110.86000	0.11086	43,020	3.25	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,967.06000	1.96706	2,249,270	3.25	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			114.15000	0.11415	44,580	3.25	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,946.98000	1.94698	2,227,460	3.25	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			117.41000	0.11741	46,190	3.25	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,926.88000	1.92688	2,205,710	3.25	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			237.35000	0.23735	120,240	2.94	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			2,158.94000	2.15894	2,399,610	2.94	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			241.43000	0.24143	122,850	2.94	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,141.71000	2.14171	2,380,910	2.94	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			245.76000	0.24576	125,510	2.94	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,124.73000	2.12473	2,362,260	2.94	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Call			1,573.11000	1.57311	1,192,460	2.74	0.00	0	0
R204	On	03/11/2016	Bond Future	9.21	Put			707.33000	0.70733	690,250	2.74	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Call			1,584.97000	1.58497	1,204,940	2.75	0.00	0	0
R204	On	03/11/2016	Bond Future	9.22	Put			700.60000	0.70060	684,140	2.75	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Call			1,597.19000	1.59719	1,217,140	2.75	0.00	0	0
R204	On	03/11/2016	Bond Future	9.23	Put			694.24000	0.69424	677,760	2.75	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	33,079
R2040	On	05/05/2016	Bond Future			10.12645	92.38875	9.93912	93.94279		17.98	0.00	0	1,820
R2040	On	04/08/2016	Bond Future			10.19768	89.63162	10.00421	91.21614		18.06	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	05/05/2016	Bond Future	9.51	Put			5,239.86000	5.23986	6,330,090	17.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/05/2016	Bond Future	9.49	Call			1,453.05000	1.45305	1,001,980	17.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			5,365.87000	5.36587	6,468,840	17.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,480.00000	1.48000	1,022,560	17.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			5,302.71000	5.30271	6,399,310	17.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,507.12000	1.50712	1,043,310	17.75	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			2,538.89000	2.53889	1,990,770	17.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			6,984.48000	6.98448	8,020,880	17.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			2,568.89000	2.56889	2,016,060	17.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			6,924.64000	6.92464	7,956,330	17.72	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			2,599.35000	2.59935	2,041,770	17.73	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			6,865.39000	6.86539	7,892,330	17.73	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	05/05/2016	Bond Future			10.12964	89.63697	9.93718	91.24261		18.64	0.00	0	20,918
R2044	On	04/08/2016	Bond Future			10.19850	86.95295	9.99985	88.58993		18.74	0.00	0	0
R2044	On	03/11/2016	Bond Future			10.25614	88.62948	10.05176	90.29705		18.09	0.00	0	0
Total R2044 Future												0.00	0	20,918
R2044	On	05/05/2016	Bond Future	9.00	Put			9,113.86000	9.11386	10,520,610	18.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			524.74000	0.52474	321,770	18.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			9,027.08000	9.02708	10,429,750	18.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			500.15000	0.50015	305,290	18.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			9,201.05000	9.20105	10,611,830	18.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			512.33000	0.51233	313,440	18.18	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			2,601.04000	2.60104	2,028,410	18.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			6,965.51000	6.96551	8,029,860	18.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			2,631.88000	2.63188	2,054,320	18.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			6,905.42000	6.90542	7,964,840	18.40	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			2,570.42000	2.57042	2,002,710	18.39	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			7,025.97000	7.02597	8,095,240	18.39	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Call			6,949.47000	6.94947	5,954,550	18.22	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.41	Put			4,062.45000	4.06245	4,735,100	18.22	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Call			6,995.54000	6.99554	5,996,830	18.23	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.42	Put			4,030.31000	4.03031	4,699,170	18.23	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Call			7,041.43000	7.04143	6,038,950	18.24	0.00	0	0
R2044	On	03/11/2016	Bond Future	10.43	Put			3,998.11000	3.99811	4,663,200	18.24	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,918
R2048	On	05/05/2016	Bond Future			10.11977	88.72745	9.93252	90.31746		19.16	0.00	0	63,832
R2048	On	04/08/2016	Bond Future			10.18268	90.41013	9.98959	92.03124		18.35	0.00	0	0
R2048	On	03/11/2016	Bond Future			10.24197	87.71346	10.04323	89.36485		18.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	63,832
R2048 On 05/05/2016 Bond Future	8.99	Call			509.06000	0.50906	314,600	18.67	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			9,364.69000	9.36469	10,760,240	18.67	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			521.55000	0.52155	323,050	18.67	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			9,275.09000	9.27509	10,666,600	18.67	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			534.73000	0.53473	332,030	18.68	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			9,186.37000	9.18637	10,573,680	18.68	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			1,973.78000	1.97378	1,516,900	17.90	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			8,619.85000	8.61985	9,784,080	17.90	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			1,922.60000	1.92260	1,474,820	17.89	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			8,763.31000	8.76331	9,936,640	17.89	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			1,947.55000	1.94755	1,495,280	17.89	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			8,690.85000	8.69085	9,859,690	17.89	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Call			6,918.26000	6.91826	5,942,090	18.70	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.37	Put			4,232.41000	4.23241	4,907,630	18.70	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Call			6,964.31000	6.96431	5,984,360	18.70	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.38	Put			4,198.60000	4.19860	4,870,040	18.70	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Call			7,010.74000	7.01074	6,027,030	18.71	0.00	0	0
R2048 On 03/11/2016 Bond Future	10.39	Put			4,165.32000	4.16532	4,833,000	18.71	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	63,832
R207 On 05/05/2016 Bond Future			8.90182	97.20222	8.75112	97.65356		5.27	0.00	0	42,164
R207 On 04/08/2016 Bond Future			9.01226	95.40125	8.84836	95.86220		4.94	0.00	0	0
Total R207 Future									0.00	0	42,164
R207 On 05/05/2016 Bond Future	7.56	Call			49.84000	0.04984	28,310	5.09	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			3,710.95000	3.71095	4,140,760	5.09	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			117.77000	0.11777	72,150	5.10	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			2,903.05000	2.90305	3,308,770	5.10	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			121.29000	0.12129	74,520	5.11	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			2,875.46000	2.87546	3,280,030	5.11	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			124.88000	0.12488	76,960	5.11	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			2,847.96000	2.84796	3,251,380	5.11	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			391.99000	0.39199	297,620	4.80	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			2,793.17000	2.79317	3,159,750	4.80	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			379.25000	0.37925	286,990	4.80	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			2,838.61000	2.83861	3,207,300	4.80	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			385.39000	0.38539	292,270	4.80	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			2,815.66000	2.81566	3,183,490	4.80	0.00	0	0
Total R207 Option									0.00	0	43
Total For R207									0.00	0	42,207

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future			9.04806	91.80237	8.89891	92.35157		7.01	0.00	0	45,535
R208	On	04/08/2016	Bond Future			9.14013	93.54342	8.98101	94.10409		6.45	0.00	0	0
R208	On	03/11/2016	Bond Future			9.22234	91.94326	9.05292	92.51372		6.37	0.00	0	0
Total R208 Future												0.00	0	45,535
R208	On	05/05/2016	Bond Future	8.01	Call			166.08000	0.16608	107,450	6.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			3,523.91000	3.52391	4,014,480	6.83	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			157.16000	0.15716	101,110	6.83	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			3,592.24000	3.59224	4,085,390	6.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			161.49000	0.16149	104,240	6.83	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			3,557.94000	3.55794	4,049,890	6.83	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			408.65000	0.40865	309,980	6.28	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			3,996.27000	3.99627	4,458,270	6.28	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			415.37000	0.41537	315,690	6.28	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			3,965.95000	3.96595	4,426,940	6.28	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			422.54000	0.42254	321,480	6.28	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			3,936.09000	3.93609	4,395,700	6.28	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Put			1,236.20000	1.23620	1,455,380	6.53	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Call			2,985.13000	2.98513	2,632,410	6.53	0.00	0	0
R208	On	03/11/2016	Bond Future	9.58	Put			1,224.46000	1.22446	1,442,200	6.53	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Call			3,006.76000	3.00676	2,652,610	6.53	0.00	0	0
R208	On	03/11/2016	Bond Future	9.59	Put			1,213.09000	1.21309	1,429,400	6.53	0.00	0	0
R208	On	03/11/2016	Bond Future	9.57	Call			2,963.85000	2.96385	2,612,570	6.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	45,535
R209	On	05/05/2016	Bond Future			9.91433	69.10339	9.72707	70.32867		18.45	0.00	0	31,955
R209	On	04/08/2016	Bond Future			9.97526	70.41395	9.78237	71.66327		17.69	0.00	0	0
R209	On	03/11/2016	Bond Future			10.02974	68.62016	9.83142	69.89279		17.88	0.00	0	0
Total R209 Future												0.00	0	31,955
R209	On	05/05/2016	Bond Future	8.25	Call			85.18000	0.08518	44,050	17.96	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			11,041.66000	11.04166	12,225,810	17.96	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			603.71000	0.60371	388,220	18.09	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			5,768.94000	5.76894	6,778,730	18.09	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			616.96000	0.61696	397,930	18.09	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			5,708.26000	5.70826	6,714,510	18.09	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			630.88000	0.63088	407,820	18.10	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			5,648.36000	5.64836	6,650,580	18.10	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,919.20000	1.91920	1,500,170	17.46	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			5,484.31000	5.48431	6,314,600	17.46	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,814.31000	2.81431	2,263,960	17.62	0.00	0	5,760
R209	On	04/08/2016	Bond Future	9.60	Put			4,028.14000	4.02814	4,727,110	17.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Call			6,487.76000	6.48776	5,599,470	18.42	0.00	0	5,760
R209	On	04/08/2016	Bond Future	10.60	Put			1,422.49000	1.42249	1,783,520	18.42	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,872.94000	1.87294	1,461,400	17.45	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			5,580.05000	5.58005	6,417,830	17.45	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,895.89000	1.89589	1,480,620	17.45	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			5,531.95000	5.53195	6,366,000	17.45	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Call			5,565.40000	5.56540	4,817,600	18.31	0.00	0	0
R209	On	03/11/2016	Bond Future	10.24	Put			2,982.46000	2.98246	3,507,290	18.31	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Call			5,602.11000	5.60211	4,851,580	18.32	0.00	0	0
R209	On	03/11/2016	Bond Future	10.25	Put			2,957.82000	2.95782	3,479,920	18.32	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Call			5,639.12000	5.63912	4,885,650	18.33	0.00	0	0
R209	On	03/11/2016	Bond Future	10.26	Put			2,933.58000	2.93358	3,452,740	18.33	0.00	0	0
Total R209 Option												0.00	0	24,920
Total For R209												0.00	0	56,875
R210	On	05/05/2016	Bond Future			180.24826	180.24826	180.69064	180.69064			0.00	0	1,554
R210	On	04/08/2016	Bond Future			183.68126	183.68126	184.13403	184.13403			0.00	0	0
Total R210 Future												0.00	0	1,554
R210	On	05/05/2016	Bond Future	185.00	Put			4,309.36000	4.30936	4,751,740		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			4,319.36000	4.31936	4,761,740		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			4,299.36000	4.29936	4,741,740		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	04/08/2016	Bond Future	181.50	Call			2,634.03000	2.63403	2,181,260		0.00	0	0
R210	On	04/08/2016	Bond Future	181.50	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Call			2,624.03000	2.62403	2,171,260		0.00	0	0
R210	On	04/08/2016	Bond Future	181.51	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Call			2,614.03000	2.61403	2,161,260		0.00	0	0
R210	On	04/08/2016	Bond Future	181.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,554
R211	On	05/05/2016	Bond Future			137.63168	137.63168	137.69007	137.69007			688,158.40	5	62
R211	On	04/08/2016	Bond Future			138.51601	138.51601	138.57686	138.57686			0.00	0	0
Total R211 Future												688,158.40	5	62
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			1,299.93000	1.29993	1,358,320		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			1,309.93000	1.30993	1,368,320		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			1,319.93000	1.31993	1,378,320		0.00	0	0

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	Call			1,506.86000	1.50686	1,446,010		0.00	0	0
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			1,496.86000	1.49686	1,436,010		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			1,486.86000	1.48686	1,426,010		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												688,158.40	5	62
R212	On	05/05/2016	Bond Future			142.52056	142.52056	142.53300	142.53300			0.00	0	3,830
R212	On	04/08/2016	Bond Future			143.32848	143.32848	143.34250	143.34250			0.00	0	0
Total R212 Future												0.00	0	3,830
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			2,477.00000	2.47700	2,489,440		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			2,457.00000	2.45700	2,469,440		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			2,467.00000	2.46700	2,479,440		0.00	0	0
R212	On	04/08/2016	Bond Future	142.42	Call			922.50000	0.92250	908,480		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			912.50000	0.91250	898,480		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			902.50000	0.90250	888,480		0.00	0	0
R212	On	04/08/2016	Bond Future	142.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,830
R213	On	05/05/2016	Bond Future			9.80034	79.69897	9.61805	80.89686		15.86	111,578,558.00	1,400	48,117
R213	On	04/08/2016	Bond Future			9.86360	81.21039	9.67530	82.43192		15.17	0.00	0	0
R213	On	03/11/2016	Bond Future			9.92315	79.22424	9.72902	80.46839		15.29	0.00	0	0
Total R213 Future												111,578,558.00	1,400	48,117
R213	On	05/05/2016	Bond Future	8.74	Call			427.59000	0.42759	267,010	15.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			6,577.10000	6.57710	7,614,410	15.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			437.75000	0.43775	274,220	15.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			6,513.51000	6.51351	7,547,870	15.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			448.53000	0.44853	281,580	15.54	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			6,450.63000	6.45063	7,481,570	15.54	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,581.49000	1.58149	1,206,040	14.87	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			6,120.70000	6.12070	6,966,780	14.87	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			1,540.71000	1.54071	1,172,430	14.87	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			6,221.98000	6.22198	7,075,230	14.87	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			1,561.01000	1.56101	1,189,150	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.00	Put			6,171.21000	6.17121	7,020,880	14.87	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Call			5,660.59000	5.66059	4,914,430	15.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.18	Put			2,812.57000	2.81257	3,310,560	15.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Call			5,698.37000	5.69837	4,949,300	15.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.19	Put			2,788.86000	2.78886	3,283,940	15.61	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Call			5,736.25000	5.73625	4,984,540	15.62	0.00	0	0
R213	On	03/11/2016	Bond Future	10.20	Put			2,765.33000	2.76533	3,257,770	15.62	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												111,578,558.00	1,400	48,117
R214	On	05/05/2016	Bond Future			10.02209	69.20986	9.83493	70.47089		19.22	0.00	0	31,399
R214	On	04/08/2016	Bond Future			10.08134	70.52240	9.88861	71.80808		18.43	0.00	0	0
R214	On	03/11/2016	Bond Future			10.13701	68.58390	9.93890	69.89361		18.66	0.00	0	0
Total R214 Future												0.00	0	31,399
R214	On	05/05/2016	Bond Future	8.99	Call			499.83000	0.49983	317,290	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			6,706.17000	6.70617	7,784,660	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			511.44000	0.51144	325,650	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			6,639.06000	6.63906	7,714,300	18.85	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			523.66000	0.52366	334,190	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			6,572.70000	6.57270	7,644,260	18.86	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			978.83000	0.97883	664,280	19.00	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			4,805.63000	4.80563	5,752,110	19.00	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,863.18000	1.86318	1,438,970	18.09	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			6,051.25000	6.05125	6,912,720	18.09	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			5,031.47000	5.03147	4,217,480	18.69	0.00	0	5,800
R214	On	04/08/2016	Bond Future	10.30	Put			2,334.96000	2.33496	2,806,650	18.69	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,749.61000	1.74961	1,344,580	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Put			10,791.50000	10.79150	11,895,730	17.95	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			1,727.40000	1.72740	1,326,180	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			6,365.79000	6.36579	7,250,250	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			6,312.63000	6.31263	7,193,280	18.07	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			9,310.86000	9.31086	8,222,290	19.31	0.00	0	5,800
R214	On	04/08/2016	Bond Future	11.30	Put			753.52000	0.75352	950,630	19.31	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,772.00000	1.77200	1,363,160	18.08	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			6,259.78000	6.25978	7,136,620	18.08	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			633.71000	0.63371	452,260	17.95	0.00	0	1,300
R214	On	03/11/2016	Bond Future	10.33	Call			5,729.86000	5.72986	4,919,850	18.95	0.00	0	0
R214	On	03/11/2016	Bond Future	10.33	Put			3,183.86000	3.18386	3,683,560	18.95	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Call			5,767.31000	5.76731	4,954,360	18.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.34	Put			3,158.28000	3.15828	3,655,040	18.96	0.00	0	0
R214	On	03/11/2016	Bond Future	10.35	Call			5,804.83000	5.80483	4,988,960	18.97	0.00	0	0

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	03/11/2016	Bond Future	10.35	Put			3,132.88000	3.13288	3,626,720	18.97	0.00	0	0
Total R214 Option												0.00	0	14,200
Total For R214												0.00	0	45,599
Total for Bond												158,681,957.42	1,688	693,760
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
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

Contract 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 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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208 On 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
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

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 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 05/05/2016 GOVI			487.34300	487.34300	492.78500	492.78500			0.00	0	487
GOVI On 04/08/2016 GOVI			496.48600	496.48600	502.03500	502.03500			0.00	0	26
GOVI On 03/11/2016 GOVI			506.15400	506.15400	511.80400	511.80400			0.00	0	0
Total GOVI Future									0.00	0	513
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			252,250.00000	25.22500	306,670,000		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			252,050.00000	25.20500	306,470,000		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			252,150.00000	25.21500	306,570,000		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			189,550.00000	18.95500	245,040,000		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			189,650.00000	18.96500	245,140,000		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			189,750.00000	18.97500	245,240,000		0.00	0	0
GOVI On 03/11/2016 GOVI	476.11	Call			356,940.00000	35.69400	300,440,000		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			356,840.00000	35.68400	300,340,000		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			356,740.00000	35.67400	300,240,000		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	513
Total for GOVI									0.00	0	513
AL37 On 05/05/2016 Index Future			468.84700	468.84700	471.38600	471.38600			0.00	0	2
AL37 On 04/08/2016 Index Future			477.64300	477.64300	480.23400	480.23400			0.00	0	0
Total AL37 Future									0.00	0	2
Total For AL37									0.00	0	2
AL7T On 05/05/2016 Index Future			538.82900	538.82900	544.30500	544.30500			0.00	0	0
AL7T On 04/08/2016 Index Future			548.93800	548.93800	554.52200	554.52200			0.00	0	0
Total AL7T 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 AL7T										0.00	0	0
ALBI On 05/05/2016 Index Future			488.09400	488.09400	493.84500	493.84500				0.00	0	510
ALBI On 04/08/2016 Index Future			497.25100	497.25100	503.11500	503.11500				0.00	0	139
ALBI On 03/11/2016 Index Future			506.93300	506.93300	512.90500	512.90500				0.00	0	0
Total ALBI Future										0.00	0	649
Total For ALBI										0.00	0	649
IGOV On 05/05/2016 Index Future			237.04000	237.04000	237.13600	237.13600				0.00	0	975
IGOV On 04/08/2016 Index Future			241.50700	241.50700	241.60700	241.60700				0.00	0	81
IGOV On 03/11/2016 Index Future			246.22800	246.22800	246.32700	246.32700				0.00	0	0
Total IGOV Future										0.00	0	1,056
Total For IGOV										0.00	0	1,056
ILBI On 05/05/2016 Index Future			642.52400	642.52400	642.92100	642.92100				0.00	0	0
ILBI On 04/08/2016 Index Future			654.46200	654.46200	654.86700	654.86700				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,864
JIBAR f On 16/03/2016 Jibar Future			7.16000	92.84000	7.16000	92.84000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.21000	92.79000	7.21000	92.79000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000				0.00	0	0
JIBAR f On 20/07/2016 Jibar Future			7.52000	92.48000	7.52000	92.48000				0.00	0	0
JIBAR f On 17/08/2016 Jibar Future			7.57000	92.43000	7.57000	92.43000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.82000	92.18000	7.82000	92.18000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.00000	92.00000	8.00000	92.00000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.13000	91.87000	8.13000	91.87000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.24000	91.76000	8.24000	91.76000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.32000	91.68000	8.32000	91.68000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
10Y ST On 17/12/2025 Interest Rate Swap			103.92843	103.92843	103.20104	103.20104				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			101.22247	101.22247	100.45875	100.45875				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			100.23253	100.23253	100.18452	100.18452				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.27139	100.27139	100.22913	100.22913				0.00	0	0
Total 1Y 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 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.76209	100.76209	100.65632	100.65632				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.26256	100.26256	100.13047	100.13047				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			101.39150	101.39150	100.98688	100.98688				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			100.94288	100.94288	100.51623	100.51623				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 :										158,681,957.42	1,688	696,137
AA02 On 28/03/2016 Spot Bond				101.21175		101.15123				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.47858		101.41049				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			10.96500	99.75326	10.32000	101.28145				0.00	0	4,500,000,000
Total AA05 SPOT										0.00	0	4,500,000,000
Total For AA05										0.00	0	4,500,000,000
AA06 On 15/04/2021 Spot Bond				100.97114		100.90227				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.77500	98.56711	10.63000	99.02748				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	105.47400	10.00000	105.39200				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.12311		100.04935				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.11312		99.03493				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			10.65500	96.79438	10.51000	97.03715				0.00	0	310,000,000

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 AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.66546	100.00000	9.59382			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.97416	10.84000	102.88462			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	11.07431	100.00000	11.00721			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	99.84999	11.37000	99.75903			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	9.72289	100.00000	9.65163			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	87.98400	11.81000	87.89964			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.83056	100.00000	9.75850			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				100.92795		100.85545			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.82000	103.80373	9.67500	103.88136			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500			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			2.90000	270.53654	2.90000	270.44869			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN0: On 17/03/2016 Spot Bond				101.60681		101.54453			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				102.22727		102.16166				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				101.68331		101.61259				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				101.72356		101.65117				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.33528		99.26544				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.87768		100.81301				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.67056		100.60399				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.66951		100.60120				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.79308		100.72389				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.41884		100.34958				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.60919		99.53453				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			2.23000	179.51708	2.23000	179.46851				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	181.88386	2.17000	181.83554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	194.49557	1.82000	194.44941				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.21625	84.46509	9.07125	84.61985				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			9.21625	84.46509	9.07125	84.61985				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.59628		101.52485				0.00	2,400,000,000	600,000,000
Total ABN39 SPOT										0.00	2,400,000,000	600,000,000
Total For ABN39										0.00	2,400,000,000	600,000,000
ABN46 On 23/03/2016 Spot Bond				101.30000		101.28000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.15633		101.08989				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				100.98959		100.92256				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				99.96000		99.95000				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				99.29000		99.28000				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				99.01000		98.99000				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				98.73000		98.71000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.33194		101.26563				0.00	0	0

Contract 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				100.94031		100.86859				0.00	1,200,000,000	300,000,000
Total ABN58 SPOT										0.00	1,200,000,000	300,000,000
Total For ABN58										0.00	1,200,000,000	300,000,000
ABN59 On 20/07/2016 Spot Bond				96.92000		96.89000				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				96.62000		96.60000				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			2.84000	112.61889	2.82000	112.76446				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			2.62500	166.69071	2.60500	166.98088				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			2.51000	219.41266	2.51000	219.34834				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				95.16000		95.13000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.78500	85.37301	10.64500	85.91340				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				107.68000		107.64000				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				35.65000		35.37000				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				101.92841		101.92841				0.00	0	0

Contract 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				102.98000		102.94000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.75500		112.83000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.74455	9.63000	107.66152				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				106.76000		106.72000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.71500	100.61872	10.54500	101.60458				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			10.15000	89.54168	10.00500	89.98955				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				121.54000		121.53000				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				154.49000		154.49000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.81000	100.02695	10.64000	101.00358				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				96.97000		96.95000				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				101.83891		101.76777				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.67699		100.60380				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			9.42000	105.30740	9.27500	105.49491				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			10.62500	99.04353	10.48000	99.50657				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			10.39500	98.90438	10.25000	99.29694				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.85500	97.58331	10.71000	98.12284				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			10.37500	98.86333	10.23000	99.29931				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			10.79500	98.09711	10.65500	98.65079				0.00	0	0

Contract 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			11.56000	96.41731	11.39000	97.26595				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			11.56000	97.32541	11.39000	98.27429				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			10.31500	94.85308	10.17000	95.24482				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			11.31000	88.90187	11.14000	89.74907				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			8.46500	104.27389	8.34500	104.20850				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			2.74000	273.32045	2.74000	273.23524				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			1.59000	135.02035	1.59000	134.99074				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			2.33000	136.72996	2.33500	136.65452				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	0.01722	100.00000	0.01708				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.97427	100.00000	15.85719				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	94.80519	100.00000	94.07216				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				77.86663		77.78758				0.00	0	0

Contract 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	94.79167	100.00000	94.05685				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.70673		100.63010				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.70673		100.63010				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.71027		100.63325				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				100.71027		100.63325				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.70318		100.62694				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	106.41800	10.00000	106.33500				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				101.69181		101.61623				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.73923		101.66156				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.75825		101.67976				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.72012		101.64329				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.63457		101.56147				0.00	0	0

Contract 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			10.60500	100.07082	10.46000	100.43072				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				95.90795		95.84777				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				238.01973		236.48826				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				238.13252		236.59891				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.67260		101.59784				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				99.95333		99.88338				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.70242		100.62632				0.00	0	0

Contract 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				100.92083		100.84677				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	106.41800	10.00000	106.33500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.08616		102.01195				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.15718		102.09034				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.67835		101.60334				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.18640		102.11686				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.64425		101.57074				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.57742		101.50682				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	104.54035	10.23000	104.45443				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				105.80503		105.48814				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.73000	99.33846	10.58500	99.64406				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.63844		101.56518				0.00	0	0

Contract 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	122.64264	1.75000	122.61424				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				101.62508		101.55240				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.67279		101.59803				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.57735		101.50675				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.78115		101.70470				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.51844		102.45137				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				103.48090		103.41229				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.10077		102.02914				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.66306		101.58872				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.60496		101.53316				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.68586		101.61053				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.71065		101.63424				0.00	0	0

Contract 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				101.71647		101.63981				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.71647		101.63981				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.82544		101.74403				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.63457		101.56147				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.81017		101.72944				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.97178		102.89802				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.82544		101.74403				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				102.10354		102.04296				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.74892		101.67084				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.74892		101.67084				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				171.39363		170.25048				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				172.60874		171.45707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20£ On 20/03/2016 Spot Bond				101.53908		101.47014				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20£ On 20/03/2018 Spot Bond				101.50873		101.43887				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21(On 20/05/2018 Spot Bond				100.15517		100.08941				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.54481		101.47336				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				99.23776		99.15834				0.00	0	3,800,000,000
Total ACL213 SPOT										0.00	0	3,800,000,000
Total For ACL213										0.00	0	3,800,000,000
ACL214 On 20/09/2020 Spot Bond				91.90006		91.79170				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21£ On 20/09/2018 Spot Bond				101.52392		101.45339				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				101.52202		101.45158				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.65546		101.58145				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21£ On 11/05/2020 Spot Bond				100.45283		100.37790				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL21£ On 26/01/2021 Spot Bond				100.76579		100.69048				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22(On 26/01/2021 Spot Bond				100.75309		100.67892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.64780		101.57413				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.61918		101.54675				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.73870		101.90330				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.71282		100.63717				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00022		99.92544				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				99.90102		99.82668				0.00	0	27,500,000
Total ADCB05 SPOT										0.00	0	27,500,000
Total For ADCB05										0.00	0	27,500,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	22.71808	100.00000	22.54973				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				99.93354		99.86716				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	100.65152	100.00000	99.89473				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	52.61560	100.00000	52.22569				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	16.62632	100.00000	16.50446				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	2.59595	100.00000	2.57692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.88394		100.81437				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				100.91771		100.84569				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				101.03007		100.94988				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				100.86592		100.79766				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			8.15500	102.16650	8.03500	102.11606				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				101.10294		101.01745				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				101.27622		101.17806				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	38.68447	100.00000	38.36547				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	10.56509	100.00000	10.47797				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			10.20000	99.78189	10.05500	100.06335				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02: On 30/04/2023 Spot Bond			10.81000	108.12261	10.64000	108.89165				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			8.48500	99.79122	8.36500	105.14085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.52500	95.39295	10.38500	96.04125				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	15.32376	100.00000	15.22224				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			11.15000	94.37784	10.97000	95.49860				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.87500	170.56602	2.85500	170.84531				0.00	0	61,020,000
Total AIRL01 SPOT										0.00	0	61,020,000
Total For AIRL01										0.00	0	61,020,000
ANG01 On 09/12/2016 Spot Bond				101.86709		101.79452				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.41775		101.34730				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.52066		101.44524				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.50588		100.43421				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	30.56823	100.00000	30.34419				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	29.85143	100.00000	29.63022				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	8.80557	100.00000	8.74032				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	8.80557	100.00000	8.74032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.04976	100.00000	4.01662			200,000,000,000,000.00	2,000,000,000	2,000,000,000
Total AS133U SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For AS133U									10,000,000,000,000.00	2,000,000,000	2,000,000,000
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.41959		101.35457			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				101.81375		101.75422			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.44367		101.37888			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.57741		101.50681			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.62150		101.52917			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				96.39000		96.36000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.59580		101.53652				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				115.17288		115.15163				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.76000	238.36083	2.76000	238.28614				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				99.86093		99.78057				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				88.17777		88.13864				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.45800		100.38508				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			2.77500	211.74460	2.77500	211.67798				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.45513		101.38984				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.43977		101.37275				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.99594		100.92850				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.91930		100.84910				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.88331		100.80833				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.72691		100.65224				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.69403		100.62042				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				98.82181		98.81742				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				99.97784		99.91140				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				101.61695		101.55002				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.49539		100.42403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 30/06/2016 Spot Bond				101.08889		101.03249				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				84.22697		84.27612				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 02/07/2016 Spot Bond				101.11822		101.05496				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				101.86536		101.77972				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond				101.57899		101.50602				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				101.86064		101.78644				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08(On 20/06/2020 Spot Bond				101.71181		101.63297				0.00	0	10,000,000
Total ASN083 SPOT										0.00	0	10,000,000
Total For ASN083										0.00	0	10,000,000
ASN08(On 03/09/2020 Spot Bond				99.92152		99.84326				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond				101.39552		101.32615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				101.14566		101.07586				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.88743		100.81411				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.47045		100.39674				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.25631		100.19160				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				59.02950		58.91065				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				99.95253		99.88159				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				101.62643		101.55138				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				99.83582		99.76525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN117 On 21/04/2016 Spot Bond				100.80351		100.74170				0.00	0	0
Total ASN117 SPOT										0.00	0	0
Total For ASN117										0.00	0	0
ASN118 On 21/07/2016 Spot Bond				100.93493		100.86301				0.00	0	0
Total ASN118 SPOT										0.00	0	0
Total For ASN118										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.69980		100.62976				0.00	0	300,000,000
Total ASN119 SPOT										0.00	0	300,000,000
Total For ASN119										0.00	0	300,000,000
ASN121 On 20/12/2020 Spot Bond				100.75586		100.66062				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.31314		100.24053				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.12168	100.00000	8.63264				0.00	0	5,000,000,000
Total ASN128 SPOT										0.00	0	5,000,000,000
Total For ASN128										0.00	0	5,000,000,000
ASN129 On 24/02/2019 Spot Bond				100.13352	100.00000	8.63264				0.00	0	6,500,000,000
Total ASN129 SPOT										0.00	0	6,500,000,000
Total For ASN129										0.00	0	6,500,000,000
ASN130 On 24/02/2019 Spot Bond				100.11968	100.00000	8.63264				0.00	0	5,000,000,000
Total ASN130 SPOT										0.00	0	5,000,000,000
Total For ASN130										0.00	0	5,000,000,000
ASN35U On 20/12/2016 Spot Bond			100.00000	57.31514	100.00000	56.93544				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	32.42986	100.00000	32.19218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	32.52392	100.00000	32.28555				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	32.10066	100.00000	31.86538				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	44.63883	100.00000	46.27506				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	65.34156	100.00000	64.86264				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	23.94447	100.00000	23.76897				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	63.95763	100.00000	63.48886				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	94.34778	100.00000	93.63303				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.71522	100.00000	1.70265				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	18.49972	100.00000	18.36413				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.62003		101.55468				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.40805		101.34263				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.43700		101.37056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.12500	103.30173	9.98000	103.54143				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.28531		101.21839				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.73718		99.67039				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.22001		100.15332				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.97500	97.07060	10.83000	97.49833				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			11.04500	96.42976	10.90000	96.94565				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				99.83581		99.76523				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	23.41814	100.00000	23.24650				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				103.00508		102.93558				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.97000	104.01268	9.82500	104.13973				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			11.31574	102.15617	11.31902	102.06222				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2016 Spot Bond				101.84479		101.74909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			12.54919	100.67591	12.48015	100.68554				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				101.88565		101.78788				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			11.56574	101.75343	11.56902	101.65781				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			11.56574	101.87580	11.56902	101.78008				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.98314	11.06000	101.89173				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			10.81224	101.55731	10.79402	101.47440				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				102.18888		102.10104				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.84357		101.75564				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.84357		101.75564				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.56740	100.32293	12.50961	100.26015				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.74500	99.81544	12.60000	99.88685				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.90621		99.90621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.67000	98.21440	12.52500	98.31575				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				101.77118		101.67921				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			12.60000	97.65840	12.45500	97.78671				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.69957		101.60862				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.73992		101.64689				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.73992		101.64689				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				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				101.68019		101.59025				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.76299		101.67143				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				101.76299		101.67143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.68343		101.59331				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.70638		101.61772				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.76310		101.67154				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				101.45711		101.37865				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.31574	102.64321	14.31902	102.52431				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			15.83387	102.13646	15.79738	102.03481				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			14.75219	102.03146	14.70529	101.93667				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.29152		102.17302				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.29134		102.17285				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.26293		102.14274				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.34313		102.21876				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				101.98166		101.87611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	55.92805	100.00000	55.61032				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.65240	100.00000	21.49370				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.70611	100.00000	19.56169				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.16428	100.00000	12.07512				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.18418	100.00000	12.09389				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.70718	100.00000	14.59939				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.74352	100.00000	12.65012				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BC103L On 12/08/2016 Spot Bond			100.00000	71.67257	100.00000	71.26916				0.00	0	0
Total BC103U SPOT										0.00	0	0
Total For BC103U										0.00	0	0
BC104L On 24/05/2016 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total BC104U SPOT										0.00	0	0
Total For BC104U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.78193		100.71678				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.08277		101.01793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.88712		100.82197				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.29940		100.23465				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	12.74129	100.00000	12.64790				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	12.74129	100.00000	12.64790				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			2.20000	186.80292	2.20000	186.75266				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			9.33000	148.14540	9.16000	151.06364				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			9.33000	148.69131	9.16000	151.58859				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.71500	91.72899	9.54500	92.77001				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			9.36000	98.87209	9.21500	99.05998				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	8.71315	100.00000	8.64858				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	7.54012	100.00000	7.48424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	7.54012	100.00000	7.48424				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.99913	100.00000	7.93985				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00003	100.00000	0.00003				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	10.70221	100.00000	10.62291				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.78234	100.00000	14.67280				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.82953		100.76071				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.20526		101.14262				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				100.89821		100.82406				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				100.95099		100.87276				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.09826		101.00857				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	87.50000	100.00000	86.87351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.65616		100.58662				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.66751		100.59674				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.67129		100.60012				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.71663		100.64057				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.77701		100.69445				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	55.10847	100.00000	54.70455				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	55.10847	100.00000	54.70455				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.72053		101.65036				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.75166		101.68024				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			9.47000	103.37982	9.32500	103.44229				0.00	0	2,564,640,000

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 BG42A4 SPOT										0.00	0	2,564,640,000
Total For BG42A4										0.00	0	2,564,640,000
BG42B On 15/03/2017 Spot Bond				101.84503		101.76986				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				102.01085		101.92901				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	39.48078	100.00000	39.19141				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	39.48078	100.00000	39.19141				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.18745		101.10635				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			12.35500	98.56987	12.21000	98.88512				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.67500		100.58987				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.24500	93.95100	12.10000	94.28441				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			12.37500	96.46633	12.23000	96.85280				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				99.89005		99.80771				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.82500	95.51567	12.68500	96.00844				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				99.91637		99.83331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.37500	101.44135	12.23000	101.82901				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				102.34425		102.27973				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.14301		100.07151				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.05619		99.93072				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				101.01204		100.94427				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			10.08000	98.05504	9.93500	98.37165				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
BIDC51 On 14/04/2016 Spot Bond				99.14488		99.08787				0.00	0	0
Total BIDC51 SPOT										0.00	0	0
Total For BIDC51										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.87374		100.79300				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				102.08570		101.99527				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.10939		103.01942				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				101.59533		101.53168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 20/04/2016 Spot Bond				100.74636		100.68379				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 17/05/2016 Spot Bond				98.49275		98.43478				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC084 On 01/04/2016 Spot Bond				99.38919		99.33193				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC086 On 09/03/2016 Spot Bond				99.82739		99.76986				0.00	0	0
Total BTC087 SPOT										0.00	0	0
Total For BTC087										0.00	0	0
BTC087 On 06/04/2016 Spot Bond				99.29092		99.23343				0.00	0	0
Total BTC088 SPOT										0.00	0	0
Total For BTC088										0.00	0	0
BTC088 On 25/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC092 SPOT										0.00	0	0
Total For BTC092										0.00	0	0
BTC092 On 19/07/2016 Spot Bond				100.69639		100.63905				0.00	0	0
Total BTC094 SPOT										0.00	0	0
Total For BTC094										0.00	0	0
BTC094 On 03/03/2016 Spot Bond				99.80377		99.60755				0.00	0	0
Total BTC095 SPOT										0.00	0	0
Total For BTC095										0.00	0	0
BTC095 On 03/05/2016 Spot Bond				98.72065		98.66068				0.00	0	0
Total BTC096 SPOT										0.00	0	0
Total For BTC096										0.00	0	0
BTC096 On 03/08/2016 Spot Bond				100.56043		100.49762				0.00	0	0
Total BTC097 SPOT										0.00	0	0
Total For BTC097										0.00	0	0
BTC097 On 05/05/2016 Spot Bond				98.68014		98.62015				0.00	0	0
Total BTC098 SPOT										0.00	0	0
Total For BTC098										0.00	0	0
BTC098 On 23/03/2016 Spot Bond				99.54623		99.48704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC099 SPOT										0.00	0	0
Total For BTC099										0.00	0	0
BTC10(On 10/05/2016 Spot Bond				98.58044		98.52046				0.00	0	0
Total BTC100 SPOT										0.00	0	0
Total For BTC100										0.00	0	0
BTC10(On 29/03/2016 Spot Bond				99.42906		99.37000				0.00	0	0
Total BTC101 SPOT										0.00	0	0
Total For BTC101										0.00	0	0
BTC10(On 13/05/2016 Spot Bond				98.52081		98.46085				0.00	0	0
Total BTC102 SPOT										0.00	0	0
Total For BTC102										0.00	0	0
BTC10(On 15/08/2016 Spot Bond				100.34996		100.28765				0.00	0	0
Total BTC103 SPOT										0.00	0	0
Total For BTC103										0.00	0	0
BTC10(On 21/05/2016 Spot Bond				98.32088		98.26092				0.00	0	0
Total BTC104 SPOT										0.00	0	0
Total For BTC104										0.00	0	0
BTC10(On 22/08/2016 Spot Bond				100.14569		100.08320				0.00	0	0
Total BTC105 SPOT										0.00	0	0
Total For BTC105										0.00	0	0
BTC10(On 26/05/2016 Spot Bond				98.25917		98.19914				0.00	0	0
Total BTC106 SPOT										0.00	0	0
Total For BTC106										0.00	0	0
BUS01(On 30/09/2016 Spot Bond			100.00000	62.00070	100.00000	61.54627				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.44353		101.37184				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.49488		101.42071				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1(On 17/03/2017 Spot Bond				101.62347		101.55246				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1(On 19/11/2018 Spot Bond				100.23986		100.16763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	25.68758	100.00000	25.49930				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			10.67000	106.74034	10.52500	106.74427				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				103.42474		103.34670				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			9.02000	103.54557	8.87500	103.49840				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			16.30000	89.86492	16.15500	95.65915				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.48991		98.38767				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			14.10000	94.92170	13.95500	95.14166				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			10.12000	101.88185	9.97500	101.96193				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.41285		97.25329				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			14.10000	92.02900	13.95500	92.29543				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				96.80393		96.69161				0.00	0	110,000,000
Total CBL20 SPOT										0.00	0	110,000,000
Total For CBL20										0.00	0	110,000,000
CBL21 On 06/05/2016 Spot Bond				100.49377		100.42424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.77500	92.07636	11.63000	92.42878				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.28376		100.20629				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.71300		100.63454				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			11.23500	108.83609	11.06500	109.61360				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			11.29000	104.18773	11.12000	105.01065			8,128,800,000,000.00	720,000,000	710,000,000	
Total CCT02 SPOT									8,128,800,000,000.00	720,000,000	710,000,000	
Total For CCT02									8,128,800,000,000.00	720,000,000	710,000,000	
CCT03 On 15/03/2025 Spot Bond			11.14000	105.22075	10.97000	106.08786			0.00	0	0	
Total CCT03 SPOT									0.00	0	0	
Total For CCT03									0.00	0	0	
CGR10 On 08/12/2016 Spot Bond				102.68023		102.58043			0.00	0	0	
Total CGR10 SPOT									0.00	0	0	
Total For CGR10									0.00	0	0	
CGR11 On 28/03/2016 Spot Bond			12.87000	104.98846	12.72500	104.89138			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				102.85422		102.78443			0.00	0	0	
Total CGR13 SPOT									0.00	0	0	
Total For CGR13									0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				103.51056		103.42783			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	106.41820	10.00000	106.33510			0.00	0	0	
Total CGR14/JIBAR SPOT									0.00	0	0	
Total For CGR14/JIBAR									0.00	0	0	
CGR15 On 22/07/2017 Spot Bond				101.35307		101.26486			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.87818		101.79347				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				100.94942		100.86215				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	14.28004	100.00000	14.17421				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	24.30483	100.00000	24.12669				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	24.74460	100.00000	24.56323				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.43457		101.34085				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.49152		100.42188				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.63254		100.54264				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.68848		100.59049				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CIG02 On 30/08/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.51896		101.43981				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.57567		101.49363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.64101		101.55565				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00025		99.92225				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00014		99.91614				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				99.93846		99.87700				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				101.60671		101.54182				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	101.61148	10.11000	101.52892				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				101.19270		101.12294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	126.83849	2.76000	126.79883				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				103.75330		103.75330				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	126.66144	3.14000	126.61785				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	99.96745	8.25000	99.95534				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			3.03000	128.63641	3.03500	128.56102				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	127.77836	2.40000	127.74190				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.30946		102.20691				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			9.55500	102.50363	9.43500	102.49789				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.89606		100.82398				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.89606		100.82398				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.60500	102.51556	9.48500	102.51032				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			9.60500	102.51556	9.48500	102.51032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.65500	101.20694	9.53500	101.21717				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.71089		101.63448				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.87494		101.79138				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	106.41800	10.00000	106.33500				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	106.41800	10.00000	106.33500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.32593		100.25616				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.02653		100.04607				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			13.50000	90.19434	13.50000	90.09728				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	100.12560	9.35000	100.05022				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				101.89188		101.82405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.69863		101.62935				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.94281		101.87537				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.94281		101.87537				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.94281		101.87537				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.65637		101.58628				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			10.53000	101.86110	10.38500	102.14388				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				101.18273		101.11335				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				104.23585		104.16432				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				101.82553		101.75506				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN266 On 20/06/2017 Spot Bond				101.59645		101.52501				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN267 On 20/06/2017 Spot Bond				101.78890		101.71820				0.00	0	0
Total CLN267 SPOT										0.00	0	0
Total For CLN267										0.00	0	0
CLN268 On 22/05/2017 Spot Bond				100.16292		100.09261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.10348		100.02602				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.91952		101.84983				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.37433		100.30835				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.67754		100.60627				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.27749		100.20984				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.75455		101.67450				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.63222		101.55143				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.90969		102.83772				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.44903		101.36852				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.61508		101.53511				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.50255		101.42176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.81963		101.73848				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.47576		101.39527				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.77185		101.69316				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.57030		101.48992				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				176.23336		185.11746				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.61548		102.53918				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				177.08635		185.73262				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				175.41295		184.30239				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				176.50702		185.28014				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				100.36298		100.28455				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.06500	91.38204	11.92500	91.88092				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.58500	92.90495	12.44500	93.40699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.48329		101.40479				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.82935		101.74531				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.35561		100.27876				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.76851		100.69510				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.73639		100.65675				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.90576	8.80500	102.83270				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.67887		100.60650				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.68714		101.60940				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.71560		101.63659				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.82556		101.74168				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.74912		101.67104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				102.39724		102.29085				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				89.43701		89.23865				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				101.90172		101.81700				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				101.48329		101.40479				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				151.83198		159.58666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.71130		100.63647				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				102.10392		102.00765				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				101.49153		101.41261				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				102.38296		102.27720				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				101.97771		101.88965				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				101.53913		101.47019				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				101.77249		101.69096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.70448		100.63029				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				101.45037		101.37353				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.67931		100.60912				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00019		99.93272				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.70168		100.62725				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				102.70882		102.63441				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.48024		101.41165				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			11.24500	101.06102	11.10500	101.68558				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.62590		101.55318				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				102.94330		102.85547				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			13.38500	103.79593	13.24500	104.35729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.61792		100.52889				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			13.41500	97.57293	13.27500	98.10404				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	105.98604	10.02000	105.90067				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.61792		100.52889				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				100.78482		100.70780				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				82.92625		82.75313				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.60202		101.53034				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.63445		101.56136				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.63462		101.56152				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.54419		101.46260				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.77500	100.96476	10.63000	101.42222				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.70857		101.61865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.77817		101.69640				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	102.42076	10.98000	102.33056				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.88110	11.00000	104.78858				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.82499		101.74359				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				100.81126		100.74201				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.17500	99.58926	13.03500	100.16601				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				101.97332		101.88288				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.63433		101.56123				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.85527		100.77371				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.73949		101.66182				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.23296		101.16376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				101.54101		101.46973				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				86.93863		86.93863				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.62643		101.55138				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				99.95322		99.88312				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.77770		101.69838				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.22307		102.12149				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.34381		100.26950				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.34197		100.26805				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.62643		101.55138				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.82556		101.74168				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.40443		101.33232				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.38447		101.31097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.20560		100.11738				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.46280		101.39717				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				69.82188		63.27852				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.62416		101.54885				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.58125		100.52408				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.10854		101.02264				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.80661		101.72357				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.81608		101.73263				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.11414		101.02782				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.78765		101.70546				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.14743		102.04922				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.88241		101.79601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.18687		101.09526				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.85130		101.76655				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				101.97711		101.88650				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	43.95095	7.01000	43.92655				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.99605		101.90458				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				101.05444		100.95325				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				102.68557		102.56322				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				102.46865		102.35606				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				102.68557		102.56322				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				105.57238		105.49054				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				102.40257		102.29294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.86346		101.77790				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.36403		100.28601				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				102.37424		102.26589				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				99.60529		99.25434				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				102.75153		102.62621				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				102.88337		102.75208				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				102.99629		102.85989				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.29963		99.94622				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				101.35151		101.27967				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.79713		101.71451				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				102.03480		101.95571				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 22/01/2017 Spot Bond				101.38453		101.26954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.67995		100.60230				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.84376		100.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 18/04/2028 Spot Bond				167.91108		170.48962				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			9.71500	91.72899	9.54500	92.77001				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.33000	148.14540	9.16000	151.06364				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			9.33000	148.69131	9.16000	151.58859				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 10/10/2016 Spot Bond				101.17250		101.09689				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				101.34976		101.27646				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				101.72994		101.65269				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				101.62312		101.55052				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				101.64416		101.57066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				101.17925		101.10322				0.00	1,380,000,000	690,000,000
Total CLNF08 SPOT										0.00	1,380,000,000	690,000,000
Total For CLNF08										0.00	1,380,000,000	690,000,000
CLNF08 On 20/06/2017 Spot Bond				101.66325		101.58891				0.00	1,410,000,000	1,410,000,000
Total CLNF09 SPOT										0.00	1,410,000,000	1,410,000,000
Total For CLNF09										0.00	1,410,000,000	1,410,000,000
CLNF09 On 24/07/2017 Spot Bond				100.78866		100.71526				0.00	2,495,000,000	2,495,000,000
Total CLNF10 SPOT										0.00	2,495,000,000	2,495,000,000
Total For CLNF10										0.00	2,495,000,000	2,495,000,000
CLNF10 On 20/03/2018 Spot Bond				101.52204		101.45385				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.59644		101.52501				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.58690		101.51588				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.59638		101.52495				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.64541		101.56951				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.07561		99.99991				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.10905		101.03090				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			9.73500	106.03140	9.61500	105.98358				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.86500	100.36952	9.72000	100.57700				0.00	0	830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ04 SPOT									0.00	0	830,000,000
Total For COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.82500	109.64917	10.68000	110.30796			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			10.98500	103.91259	10.84000	104.37302			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			11.02500	97.73584	10.88500	98.37919			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			11.39500	92.77368	11.25500	93.31345		3,067,192,150,000.00		269,170,000	260,000,000
Total COT01 SPOT								3,067,192,150,000.00		269,170,000	260,000,000
Total For COT01								3,067,192,150,000.00		269,170,000	260,000,000
COT02 On 03/04/2028 Spot Bond			12.06000	92.44926	11.89000	93.34454			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			12.06000	85.75642	11.89000	86.62623			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000		99.93205			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL010 On 12/12/2019 Spot Bond			100.00000	13.38479	100.00000	13.28669			0.00	0	0
Total CPL010 SPOT									0.00	0	0
Total For CPL010									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.08638		100.02165			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.50897		101.43958			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	99.92902			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL020 On 12/03/2020 Spot Bond			100.00000	12.02638	100.00000	11.93823			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	19.11673	100.00000	18.97661				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	77.50840	100.00000	76.86250				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	17.08424	100.00000	16.95903				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	15.95652	100.00000	17.80509				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.75000	90.69091	12.60500	91.44561				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	24.73972	100.00000	24.55839				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	16.37082	100.00000	16.25083				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	23.38141	100.00000	25.30057				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.99500	99.79334	8.85000	99.92726				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				99.93883		99.87744				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.21183		100.14759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.54100		100.47552				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.76712		100.69521				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond			100.00000	57.62230	100.00000	99.72678		000,000,000,000,000.00		30,000,000,000	15,000,000,000	
Total DENG62 SPOT								10,000,000,000,000.00		30,000,000,000	15,000,000,000	
Total For DENG62								10,000,000,000,000.00		30,000,000,000	15,000,000,000	
DLT03L On 12/05/2016 Spot Bond			100.00000	90.00667	100.00000	89.39438				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.80078		101.72751				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.14203		101.06831				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.58707		100.51874				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DLTC13 On 03/08/2016 Spot Bond				100.56630		100.50040				0.00	0	0
Total DLTC13 SPOT										0.00	0	0
Total For DLTC13										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	40.76242	100.00000	40.51545				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.10014		102.00404				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.23674		101.12461				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 20/06/2019 Spot Bond				101.83504		101.75074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL007 On 20/12/2019 Spot Bond				60.24420		60.08161				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			10.51500	95.85441	10.37000	96.33321				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			8.45500	104.89996	8.33500	104.86586				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			10.34500	97.72169	10.15000	98.25117		5,481,815,500,000.00		529,900,000	547,000,000	
Total DV22 SPOT								5,481,815,500,000.00		529,900,000	547,000,000	
Total For DV22								5,481,815,500,000.00		529,900,000	547,000,000	
DV23 On 27/02/2023 Spot Bond			10.72500	96.54888	10.58500	97.13081		105,105,000,000.00		9,800,000	109,800,000	
Total DV23 SPOT								105,105,000,000.00		9,800,000	109,800,000	
Total For DV23								105,105,000,000.00		9,800,000	109,800,000	
DV24 On 18/02/2024 Spot Bond			10.65500	95.18872	10.51500	95.82582		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			11.05000	93.83104	10.87000	94.92605		0.00		0	10,000,000	
Total DV29 SPOT								0.00		0	10,000,000	
Total For DV29								0.00		0	10,000,000	
DVC011 On 11/06/2016 Spot Bond				101.63992		101.57637				0.00	0	0
Total DVC011 SPOT								0.00		0	0	
Total For DVC011								0.00		0	0	
DVC013 On 25/06/2016 Spot Bond				101.27032		101.20468				0.00	0	0
Total DVC013 SPOT								0.00		0	0	
Total For DVC013								0.00		0	0	
DVC014 On 24/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC014 SPOT								0.00		0	0	
Total For DVC014								0.00		0	0	
DVC015 On 24/08/2016 Spot Bond				100.10470		100.04185				0.00	0	0
Total DVC015 SPOT								0.00		0	0	
Total For DVC015								0.00		0	0	
DVC016 On 18/03/2016 Spot Bond				101.43309		101.36916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				101.47195		101.40730				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.10364	100.00000	77.35525				0.00	0	55,900,000,000
Total DVC018 SPOT										0.00	0	55,900,000,000
Total For DVC018										0.00	0	55,900,000,000
DVC01 On 01/12/2016 Spot Bond				100.10466	100.00000	55.25355				0.00	0	8,700,000,000
Total DVC019 SPOT										0.00	0	8,700,000,000
Total For DVC019										0.00	0	8,700,000,000
DVC02 On 24/02/2017 Spot Bond				100.10841	100.00000	55.37400				0.00	10,000,000,000	87,800,000,000
Total DVC020 SPOT										0.00	10,000,000,000	87,800,000,000
Total For DVC020										0.00	10,000,000,000	87,800,000,000
DVF16 On 19/11/2016 Spot Bond				100.26204		100.19843				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.22029		101.15549				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				100.89333		100.82624				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			9.39000	115.62027	9.24500	116.09778				0.00	0	3,805,000,000
Total E170 SPOT										0.00	0	3,805,000,000
Total For E170										0.00	0	3,805,000,000
ECN20 On 14/03/2020 Spot Bond			10.41500	101.97444	10.27000	102.35244				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			10.57500	100.87686	10.43000	101.41500				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.77500	100.21987	10.63500	100.85629				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.01000	102.25191	3.01000	102.21766				0.00	0	50,000,000,000

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 ECN32 SPOT										0.00	0	50,000,000,000
Total For ECN32										0.00	0	50,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.99203		100.89048				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.65241		100.58317				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.78028		100.69889				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.72885	100.00000	17.59891				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			2.47000	101.38448	2.47500	101.27148				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			2.36000	125.83162	2.34000	126.05714				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			2.34500	113.40863	2.32500	113.64674				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			2.34500	112.85641	2.32500	113.10005				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.36000	105.47869	2.36000	105.44905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45000	101.84607	2.45500	101.73581			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.82500	99.99776	10.68000	100.40880		27,471,685,000,000.00	2,537,800,000	1,268,900,000	
Total EMM01 SPOT								27,471,685,000,000.00	2,537,800,000	1,268,900,000	
Total For EMM01								27,471,685,000,000.00	2,537,800,000	1,268,900,000	
EMM02 On 11/03/2021 Spot Bond			10.72500	105.00898	10.58000	105.47393		9,695,400,000,000.00	904,000,000	452,000,000	
Total EMM02 SPOT								9,695,400,000,000.00	904,000,000	452,000,000	
Total For EMM02								9,695,400,000,000.00	904,000,000	452,000,000	
EMM03 On 04/05/2024 Spot Bond			11.11000	97.59859	10.94000	98.38234		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			11.33500	93.87488	11.15500	94.52113		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			11.47500	100.50277	11.29500	101.14242		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			11.21000	98.60510	11.04000	99.08454		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				95.89193		95.82704		0.00	0	0	
Total EPF002 SPOT								0.00	0	0	
Total For EPF002								0.00	0	0	
EPF003 On 12/09/2016 Spot Bond				101.65575		101.58898		0.00	0	0	
Total EPF003 SPOT								0.00	0	0	
Total For EPF003								0.00	0	0	
EPF004 On 06/11/2017 Spot Bond				100.50215		100.43140		0.00	0	0	
Total EPF004 SPOT								0.00	0	0	
Total For EPF004								0.00	0	0	
EPF005 On 06/11/2016 Spot Bond				100.48507		100.41676		0.00	0	0	
Total EPF005 SPOT								0.00	0	0	
Total For EPF005								0.00	0	0	
EPF006 On 19/08/2018 Spot Bond				100.23072		100.16123		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.95499		99.88767				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	10.71112	100.00000	10.63262				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	4.38728	100.00000	4.35512				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 22/08/2016 Spot Bond				100.13138		100.06565				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC21 On 04/05/2016 Spot Bond				100.52768		100.46382				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				100.54632		100.48020				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.52646		100.46269				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC21 On 22/08/2016 Spot Bond				100.15582		100.08904				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC21 On 22/02/2017 Spot Bond				100.13196		100.06450				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.68845		97.58776				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.30522		100.22408				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.38000	98.37539	11.23500	98.54440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond				98.83670		98.75452				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.92355		98.83223				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10:On 22/03/2016 Spot Bond			100.00000	97.85584	100.00000	97.10310				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.29044		100.21783				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C:On 17/11/2025 Spot Bond				100.30651		100.22986				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	106.41800	10.00000	106.33500				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27934		100.20957				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.26076		100.19493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.26870		100.20088				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.26804		100.20110				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.26481		100.19868				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.27933		100.20955				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.29021		100.21767				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			9.19000	103.42929	9.04500	103.63106			614,250,410,000.00	66,839,000	43,802,322,500	
Total ES18 SPOT									614,250,410,000.00	66,839,000	43,802,322,500	
Total For ES18									614,250,410,000.00	66,839,000	43,802,322,500	
ES23 On 25/01/2023 Spot Bond			9.91000	101.38526	9.77000	101.99852			1,591,214,015,000.00	160,566,500	9,617,951,400	
Total ES23 SPOT									1,591,214,015,000.00	160,566,500	9,617,951,400	
Total For ES23									1,591,214,015,000.00	160,566,500	9,617,951,400	
ES26 On 02/04/2026 Spot Bond			10.18000	88.71884	10.01000	89.60648			102,982,396,820,000.00	10,116,149,000	18,527,047,600	
Total ES26 SPOT									102,982,396,820,000.00	10,116,149,000	18,527,047,600	
Total For ES26									102,982,396,820,000.00	10,116,149,000	18,527,047,600	
ES33 On 15/09/2033 Spot Bond			10.78000	77.83061	10.59500	78.93065			1,861,244,616,000.00	172,657,200	71,478,702,300	
Total ES33 SPOT									1,861,244,616,000.00	172,657,200	71,478,702,300	
Total For ES33									1,861,244,616,000.00	172,657,200	71,478,702,300	
ES42 On 25/04/2042 Spot Bond			10.91000	82.20848	10.72500	83.45832			142,508,591,090,000.00	13,062,199,000	49,880,071,000	
Total ES42 SPOT									142,508,591,090,000.00	13,062,199,000	49,880,071,000	
Total For ES42									142,508,591,090,000.00	13,062,199,000	49,880,071,000	
EXX01 On 19/05/2017 Spot Bond				99.49839		99.42212			0.00	0	0	
Total EXX01 SPOT									0.00	0	0	
Total For EXX01									0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				97.68600		97.60348			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.90490		100.83572				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.40057		101.33095				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.16571		100.09419				0.00	0	30,000,000
Total FIFB04 SPOT										0.00	0	30,000,000
Total For FIFB04										0.00	0	30,000,000
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	99.92820				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.08638		100.02165				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00013		99.93299				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.13042		100.06516				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				100.95757		100.89320				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				101.06226		100.99646				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				101.67682		101.61168				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				99.84602		99.78016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FIFC28 On 10/08/2016 Spot Bond				100.44477		100.37805				0.00	0	0
Total FIFC28 SPOT										0.00	0	0
Total For FIFC28										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15823	100.00000	0.15706				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	0.15823	100.00000	0.15706				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.08146	100.00000	10.99934				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.78788	100.00000	10.70794				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.67891		101.61040				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.26865		101.19065				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				101.86558		101.78958				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4D On 15/09/2023 Spot Bond				101.98998		101.90898				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			10.70000	96.38111	10.55500	96.63321				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.60589		101.54442				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.60581		101.54434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.78839		100.71499			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.52857		103.45565			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				99.81448		99.74185			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				99.95098		99.87772			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			11.47500	96.69279	11.33000	97.14759			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				103.58362		103.50368			0.00	310,000,000	310,000,000
Total FRB15 SPOT									0.00	310,000,000	310,000,000
Total For FRB15									0.00	310,000,000	310,000,000
FRB16 On 08/07/2025 Spot Bond				101.41367		101.32822			0.00	220,000,000	220,000,000
Total FRB16 SPOT									0.00	220,000,000	220,000,000
Total For FRB16									0.00	220,000,000	220,000,000
FRB17 On 08/01/2027 Spot Bond				101.43430		101.34762			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			11.55000	103.30926	11.40500	103.55816			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				102.78976		102.71189			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			2.33000	136.72996	2.33500	136.65452			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.69000	274.19745	2.69000	274.11307		4,065,128,000,000.00		1,511,200,000	755,600,000

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 FRBI23 SPOT									4,065,128,000,000.00	1,511,200,000	755,600,000
Total For FRBI23									4,065,128,000,000.00	1,511,200,000	755,600,000
FRBI25 On 31/01/2025 Spot Bond			2.55500	115.23791	2.53500	115.39005			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			3.19500	157.31791	3.17500	157.58156			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			3.27000	198.28030	3.27000	198.20999		1,242,600,000,000.00	380,000,000	25,190,000,000	
Total FRBI33 SPOT								1,242,600,000,000.00	380,000,000	25,190,000,000	
Total For FRBI33								1,242,600,000,000.00	380,000,000	25,190,000,000	
FRBZ0 On 30/11/2020 Spot Bond			7.39700	70.71889	7.39800	70.70214		0.00	0	0	
Total FRBZ01 SPOT								0.00	0	0	
Total For FRBZ01								0.00	0	0	
FRBZ0 On 28/10/2024 Spot Bond			9.33200	45.29943	9.33200	45.28643		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ0 On 10/12/2024 Spot Bond			9.58000	43.90066	9.58000	43.87734		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC04I On 15/03/2017 Spot Bond			100.00000	39.48078	100.00000	39.19141		0.00	0	0	
Total FRC04U SPOT								0.00	0	0	
Total For FRC04U								0.00	0	0	
FRC10 On 03/06/2021 Spot Bond				99.91151		99.82334		0.00	0	0	
Total FRC107 SPOT								0.00	0	0	
Total For FRC107								0.00	0	0	
FRC10 On 20/06/2017 Spot Bond				101.92080		101.83524		0.00	0	0	
Total FRC109 SPOT								0.00	0	0	
Total For FRC109								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				101.67279		101.59804		0.00	0	0	
Total FRC112 SPOT								0.00	0	0	
Total For FRC112								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond				101.82925		101.74768		0.00	0	0	
Total FRC113 SPOT								0.00	0	0	
Total For FRC113								0.00	0	0	
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.82544		101.74403				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				101.74340		101.66557				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				101.96848		101.88084				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.79682		101.71667				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				101.90540		101.82051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.33032		102.22686				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				102.26367		102.16312				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	33.00253	100.09221	32.76044				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.63836		101.56510				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				96.69419		92.05506				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.79098		101.71107				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.81009		101.72936				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.65937		101.58520				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.71089		101.63448				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.21612		102.11766				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.68227		101.60710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	71.87216	13.22500	71.79513				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				101.59078		101.51960				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				101.57518		101.50240				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				102.28317		102.18179				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				101.64351		101.56770				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			3.78500	104.40049	3.76500	104.52588				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				101.71181		101.63297				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				101.71181		101.63297				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				100.17411		100.09942				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				101.48329		101.40479				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				99.61144		99.53409				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.61695		101.54230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.58089		101.50783				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.59025		100.50522				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				101.83883		101.75436				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				63.32746		49.45834				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.84003		100.75807				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.10014		102.00404				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.11895		102.02474				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				101.56380		101.49150				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.69284		101.61484				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				101.69284		101.61484				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				101.62417		101.55865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				101.22247		101.15358				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				101.28654		101.21417				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				101.11356		101.04948				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				101.08495		101.01869				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19:On 20/06/2024 Spot Bond				101.78386		101.70183				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19:On 09/04/2016 Spot Bond				101.02614		100.95957				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19:On 09/04/2016 Spot Bond				101.05293		100.98878				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				101.02348		100.95707				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				101.02614		100.95957				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.96181		100.88854				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				100.87642		100.80930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.96181		100.88854				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.87301		100.80612				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.53324		100.45803				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.55453	8.75000	100.48203				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				105.69760		105.61791				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	12.06080	100.00000	11.97240				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.12611	100.00000	11.04457				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.21207		97.10499				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	14.86675	100.00000	14.75778				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.18050		100.10306				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	41.74096	100.00000	41.43502				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.51718		100.44389				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

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 04/06/2021 Spot Bond			100.00000	9.62513	100.00000	11.68446			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	29.25207	100.00000	29.03529			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.51714		100.44385			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	29.22703	100.00000	29.01044			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.51600		100.44287			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.49279		100.42299			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.62020		100.54661			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.58638		100.51686			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			3.14000	130.85871	3.14500	130.77811			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43784		100.36933			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43272		100.36503			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43272		100.36503			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0

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 20/05/2020 Spot Bond				100.17408		100.10025				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				101.71864		101.65292				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				101.57520		101.50905				0.00	2,400,000,000	1,200,000,000
Total FRC228 SPOT										0.00	2,400,000,000	1,200,000,000
Total For FRC228										0.00	2,400,000,000	1,200,000,000
FRC22: On 30/03/2017 Spot Bond				101.62846		101.54519				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.77817		101.69640				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.38110		101.31004				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				100.92340		100.85578				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			4.00000	124.93760	4.00500	124.85219				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				102.55734		102.44076				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				101.10466		100.99896				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.97093		101.89570				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.73139		100.65631				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.67000	127.17272	3.67500	127.08908			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.81768		101.73661			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			3.72000	126.83115	3.72500	126.74723			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			3.70000	126.96765	3.70500	126.88384			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			2.91000	133.41877	2.91000	133.37515			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			2.98000	146.59514	2.98000	146.54649			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.81956		100.73617			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.59640		101.52497			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.80628		101.72571			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.08846		101.99557			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.01603		101.92631			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				101.73646		101.65653			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				101.73456		101.65472			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				101.57158		101.50814			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01/ On 31/10/2020 Spot Bond				100.86208		100.76878			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	17.77890	100.00000	17.64859			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	44.08594	100.00000	43.76282			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	53.93644	100.00000	53.53675			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	14.20173	100.00000	14.09764			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.77017		101.70645			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.00921		100.94308			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				101.00864		100.94204			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.90250		99.83171			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.08866		100.01623			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				102.72100		102.65335			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			2.21800	106.92214	2.21800	106.89322			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			2.57000	114.13629	2.57500	114.00502			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				100.80077		100.73415			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	101.04710	10.38000	100.96179			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	101.04710	10.38000	100.96179			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71000	111.45486	2.71500	111.32585			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.71000	213.59478	2.71000	213.52870			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68000	112.02305	2.68500	111.89357			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.74000	212.73840	2.74000	212.67208			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.88213		100.79588			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			3.04000	110.82077	3.02000	110.96187			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.87500	108.39080	2.88000	108.26439			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				64.28000		62.45200			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.87500	108.39080	2.88000	108.26439			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.86000	209.35458	2.86000	209.28729			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.91000	207.96412	2.91000	207.89643			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.57000	100.76584	2.55000	100.89873			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.94000	207.13528	2.94000	207.06736			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15000	103.50587	3.15500	103.38367			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			3.23500	156.68346	3.21500	156.94533			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			3.60000	96.07359	3.60500	95.95793			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			3.22500	156.84180	3.20500	157.10410			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/11/2015 Spot Bond				105.47726					0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.28500	155.89459	3.26500	156.15426			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.45000	193.64676	3.45000	193.57529			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				78.44447		77.76726			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.53000	97.18607	3.53500	97.06943			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.50000	97.66766	3.50500	97.55058			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.31000	100.78594	3.31500	100.66612			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.09500	158.91711	3.07500	159.18524			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.22000	199.59160	3.22000	199.52164			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13(On 08/08/2016 Spot Bond				100.42986		100.36794			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS14(On 19/09/2016 Spot Bond				101.43540		101.37397			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14(On 03/10/2016 Spot Bond				103.09240		103.03096			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.22500	156.84180	3.20500	157.10410			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			3.22500	156.84180	3.20500	157.10410			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			2.45000	278.45426	2.45000	278.37397			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			2.34000	280.43170	2.34000	280.35334			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			3.06000	267.78652	3.06000	267.69611			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			2.80000	133.28746	2.80500	133.20897			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.71064		100.63961			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.33000	136.72996	2.33500	136.65452			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				100.94601		100.87206			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.19795		101.12652			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.60658		100.53461			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.55000	111.12382	2.55500	110.98150			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	37.78605	104.97509	44.86894			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	50.45799	101.07593	50.08462			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	44.25916	100.44759	43.93347			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	48.74369	100.76967	48.38397			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			2.23000	120.52314	2.23000	120.49054			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.50000	115.75115	2.48000	115.90457			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				99.14129		99.13801			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			2.53000	115.47088	2.51000	115.62360			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00018		99.92539			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			2.54000	276.84877	2.54000	276.76692			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.49729		100.42684			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00022		99.93186			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			8.07500	103.62535	7.95500	103.62114			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			8.82000	103.44085	8.67500	103.57287			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			9.06000	106.66282	8.91500	106.86651			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.67500	100.53263	9.52000	100.92453			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			9.95500	99.24168	9.81000	99.67482			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			10.72500	85.63535	10.58500	86.17831			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.86000	101.73148	10.69000	102.59330			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			11.23000	93.34025	11.06000	94.22497			0.00	0	590,000,000
Total FRX26 SPOT									0.00	0	590,000,000
Total For FRX26									0.00	0	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			11.37500	89.53557	11.20000	90.57137			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			11.46000	86.32278	11.28000	87.39419			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.42500	74.19666	11.24000	75.29593			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.43415		101.36977			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.45325		101.38804			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.50094		101.43366			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.57729		101.50669			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.63454		101.56145			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.88252		101.79863			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.15473		100.08913			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.03619		99.96958			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.15983		100.09204			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2B1 On 20/08/2038 Spot Bond				100.16548		100.09528			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.17020		100.09798			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.19090		100.10982			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	3.59783	100.00000	3.57117			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	0.60362	100.00000	0.59914			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.97427	100.00000	15.85719			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	2.68004	100.00000	2.66039			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	0.44964	100.00000	0.44634			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.06023		100.98536			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			10.67000	102.41698	10.52500	102.47859			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.08632		100.02156			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.09071		100.02266			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.09176		100.02292			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.09859		100.02463			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.10698		100.02672			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				100.11221		100.02802			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
GPT36 On 26/05/2016 Spot Bond				100.37174		100.30978			0.00	0	0
Total GPT36 SPOT									0.00	0	0
Total For GPT36									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	13.22107	100.00000	13.12417			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	32.90525	100.00000	32.66408			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	13.78549	100.00000	13.68446			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.04790	100.00000	9.97343			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.71743		100.65016			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				100.74491		100.67527			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond				100.77900		100.70642			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				100.82633		100.74966			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.41018		100.34530			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				101.99609		101.93231			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				101.76241		101.69419			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.16934		100.09620			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.46730		101.39904			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.97484		100.90572			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				102.11414		102.04845			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.80341		100.71948			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	11.05168	100.00000	10.96979			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.69775		101.62931			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.62956		100.56045			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.47497		100.40443			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC26 On 14/04/2016 Spot Bond				100.90210		100.84327			0.00	0	0
Total HILC26 SPOT									0.00	0	0
Total For HILC26									0.00	0	0
HILC27 On 09/05/2016 Spot Bond				100.49203		100.43053			0.00	0	0
Total HILC27 SPOT									0.00	0	0
Total For HILC27									0.00	0	0
HILC28 On 05/08/2016 Spot Bond				100.53589		100.46890			0.00	0	0
Total HILC28 SPOT									0.00	0	0
Total For HILC28									0.00	0	0
HILC29 On 05/08/2016 Spot Bond				100.51277		100.44814			0.00	0	0
Total HILC29 SPOT									0.00	0	0
Total For HILC29									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.54606	100.00000	9.47610			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	9.54606	100.00000	9.47610			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.12660	100.00000	10.05238				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.12660	100.00000	10.05238				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	10.87299	100.00000	10.79329				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	10.87299	100.00000	10.79329				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.78524	100.00000	11.69886				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.94133		100.86953			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.12127		101.04231			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.75548		100.68545			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	106.41800	10.00000	106.33500			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			10.35000	99.90520	10.20500	99.95324			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.18904		100.10876			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.17872		100.10287			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			9.69000	100.97308	9.48500	101.62313		23,256,000,000,000.00	2,400,000,000	2,750,000,000	
Total HWAY20 SPOT								23,256,000,000,000.00	2,400,000,000	2,750,000,000	
Total For HWAY20								23,256,000,000,000.00	2,400,000,000	2,750,000,000	
HWAY2 On 07/12/2023 Spot Bond			2.33000	280.61229	2.33000	280.53410		0.00	0	7,700,000,000	
Total HWAY23 SPOT								0.00	0	7,700,000,000	
Total For HWAY23								0.00	0	7,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.20000	289.18708	2.20000	289.10956		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			2.57000	98.10161	2.57000	98.07230		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			10.96500	87.26898	10.78000	88.50298			175,440,000,000,000.00	16,000,000,000	56,670,000,000
Total HWAY34 SPOT									175,440,000,000,000.00	16,000,000,000	56,670,000,000
Total For HWAY34									175,440,000,000,000.00	16,000,000,000	56,670,000,000
HWAY3 On 31/07/2035 Spot Bond			10.91500	87.40298	10.73000	88.66318			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	59.46092	100.00000	59.02511			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	61.44482	100.00000	60.99447			440,000,000,000,000.00	4,400,000,000	1,100,000,000
Total HWF05U SPOT									440,000,000,000,000.00	4,400,000,000	1,100,000,000
Total For HWF05U									440,000,000,000,000.00	4,400,000,000	1,100,000,000
HWF06 On 20/11/2016 Spot Bond			100.00000	52.35534	100.00000	51.96736			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	106.41800	10.00000	106.33500			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			1.89000	121.61794	1.87000	121.78635			6,078,240,000,000.00	3,216,000,000	65,301,133,600
Total I2025 SPOT									6,078,240,000,000.00	3,216,000,000	65,301,133,600
Total For I2025									6,078,240,000,000.00	3,216,000,000	65,301,133,600
I2033 On 28/02/2033 Spot Bond			1.96000	101.34321	1.96000	101.31796			1,960,000,000,000.00	1,000,000,000	28,601,725,500
Total I2033 SPOT									1,960,000,000,000.00	1,000,000,000	28,601,725,500
Total For I2033									1,960,000,000,000.00	1,000,000,000	28,601,725,500
I2038 On 31/01/2038 Spot Bond			1.95000	126.97466	1.95500	126.83287			7,031,505,000,000.00	3,605,900,000	150,602,534,400
Total I2038 SPOT									7,031,505,000,000.00	3,605,900,000	150,602,534,400
Total For I2038									7,031,505,000,000.00	3,605,900,000	150,602,534,400
I2046 On 31/03/2046 Spot Bond			2.01000	127.10485	2.01000	127.07273			2,508,882,000,000.00	1,248,200,000	114,337,678,500
Total I2046 SPOT									2,508,882,000,000.00	1,248,200,000	114,337,678,500
Total For I2046									2,508,882,000,000.00	1,248,200,000	114,337,678,500
I2050 On 31/12/2050 Spot Bond			2.03000	134.79138	2.03000	134.75698			1,829,842,000,000.00	901,400,000	57,555,946,600
Total I2050 SPOT									1,829,842,000,000.00	901,400,000	57,555,946,600
Total For I2050									1,829,842,000,000.00	901,400,000	57,555,946,600
IBL21 On 15/03/2016 Spot Bond			9.15500	104.36235	9.03500	104.29033			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			9.22000	105.97827	9.07500	106.16788				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.97500	99.93308	8.85500	99.91721				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.60310		100.53441				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			1.75000	134.82464	1.75000	134.79330				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			2.40000	136.21088	2.40500	136.13498				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.57688		101.51107				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			9.34000	102.50799	9.19500	102.70077				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				102.04251		101.97631				0.00	30,000,000,000	15,094,700,000
Total IBL42 SPOT										0.00	30,000,000,000	15,094,700,000
Total For IBL42										0.00	30,000,000,000	15,094,700,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500				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			10.03000	96.64274	9.88500	96.90389				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.44500	90.90429	10.30000	91.25451				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				101.47065		101.40952				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			9.52000	98.93870	9.37500	99.12688			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.43500	96.02292	10.29000	96.43391			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.58369		100.51805			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				99.87824		99.80862			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			8.30500	100.13889	8.18500	100.12247			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.81000	97.04792	9.66500	97.27179			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.68634		100.61354			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.30565		100.24084			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.99000	99.94548	8.84500	100.00400			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.77000	98.88403	9.62500	99.17069			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.87500	97.08084	10.73500	97.71797			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.24958		101.18406			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.68906		100.62424			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.42501		100.35771			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				99.54731		99.47614			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.71462		100.64640			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.66638		101.59919			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			3.13000	130.92942	3.13500	130.84888			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.33583		101.26829			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	21.17867	100.00000	21.02344			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.22911		100.16011			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.23582		100.16480			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.08624		100.02151			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.08891		100.02216			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.92500	98.44592	10.78500	99.00106				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			9.60000	101.88410	9.45500	102.17023				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	17.52471	100.00000	17.39484				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	10.79668	100.00000	10.71667				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.72714		100.65770				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01719	100.00000	0.01708				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				100.78098		100.71702				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.45438		100.38636				0.00	0	1,090,000,000
Total IDCG02 SPOT										0.00	0	1,090,000,000
Total For IDCG02										0.00	0	1,090,000,000
IDCG03 On 22/10/2020 Spot Bond			10.50500	95.14049	10.36000	95.55999				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.13674		100.16267				0.00	0	500,000,000
Total IDCG04 SPOT										0.00	0	500,000,000
Total For IDCG04										0.00	0	500,000,000
IDCG05 On 24/11/2019 Spot Bond				99.55379		99.57531				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			11.16000	93.67416	10.99000	94.47417				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond				100.33018		100.26011			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			12.00000	98.35288	11.82000	99.45326			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.39423	5.00000	100.35337			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	101.81080	5.00000	101.76959			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	101.84475	4.00000	101.81151			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	101.47157	4.00000	101.43864			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	94.37621	100.00000	93.66484			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	94.32323	100.00000	93.61225			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	94.32323	100.00000	93.61225			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			9.56000	96.98880	9.39000	97.88460			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	105.42623	9.20000	105.34719			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	8.81096	100.00000	8.74639			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	35.70451	100.00000	35.44281			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	27.84488	100.00000	27.63853			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	2.60057	100.00000	2.58584			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.23154	100.00000	10.15656			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.67776	100.00000	11.41041			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	13.97434	100.00000	13.87191			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	9.44779	100.00000	9.38520			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	63.53675	100.00000	63.07107			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.86082	100.00000	11.77389			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	17.90854	100.00000	17.77729			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	78.42161	100.00000	77.93653			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	93.66507	100.00000	92.97296			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN317U On 20/12/2016 Spot Bond			100.00000	79.11596	100.00000	78.63744				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	40.65824	100.00000	40.39603				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	40.65824	100.00000	40.39603				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	45.65494	100.00000	45.32032				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	10.70933	100.00000	10.62997				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	87.95181	100.00000	87.32057				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN620U On 09/05/2016 Spot Bond			100.00000	83.90805	100.00000	83.33333				0.00	0	0
Total IN620U SPOT										0.00	0	0
Total For IN620U										0.00	0	0
IN672U On 09/05/2016 Spot Bond			100.00000	83.90805	100.00000	83.33333				0.00	0	0
Total IN672U SPOT										0.00	0	0
Total For IN672U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	78.44828	100.00000	77.44681				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.25000	99.88096	7.25000	99.86115				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			7.35000	99.18114	7.35000	99.16134				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INA618 On 03/05/2016 Spot Bond			7.50000	98.60201	7.50000	98.58204				0.00	0	0
Total INA618 SPOT										0.00	0	0
Total For INA618										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA619 On 10/05/2016 Spot Bond			7.50000	98.46237	7.50000	98.44245			0.00	0	0
Total INA619 SPOT									0.00	0	0
Total For INA619									0.00	0	0
INA620 On 17/05/2016 Spot Bond			7.50000	98.32312	7.50000	98.30326			0.00	0	0
Total INA620 SPOT									0.00	0	0
Total For INA620									0.00	0	0
INA621 On 24/05/2016 Spot Bond			7.50000	98.18426	7.50000	98.16446			0.00	0	0
Total INA621 SPOT									0.00	0	0
Total For INA621									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.38488		100.32359			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			11.31574	102.03762	11.31902	101.94378			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			11.31574	101.77445	11.31902	101.68085			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.72763		101.64957			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.69613		101.61948			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	102.63828	6.50000	102.58449			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.77786		101.69853			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				100.95560		100.89015			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.67245		101.59447			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				101.61677		101.54812			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				105.97466		105.91199			0.00	30,000,000	3,810,000,000
Total INGR06 SPOT									0.00	30,000,000	3,810,000,000
Total For INGR06									0.00	30,000,000	3,810,000,000
INLV01 On 12/08/2024 Spot Bond				100.52283		100.43091			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				101.09598		101.00875			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.55862		100.46589			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.97500	99.88172	12.83000	100.29612			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.41800	10.00000	106.33500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.02786		100.95837			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.04061		100.97030			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			8.80500	103.31947	8.68500	103.37316			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF07 On 01/07/2017 Spot Bond				101.21018		101.14221			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.23768		101.16822			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.25604		101.18559			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				100.95639		100.88850			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.00290					0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.97480		100.90568			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				99.90958		101.88704			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				101.63274		101.56411			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				101.68321		101.61249			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				101.71349		101.64152			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				101.53982		101.47005			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				101.55862		101.48802			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF19 On 22/12/2022 Spot Bond				101.57742		101.50599			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC09 On 29/04/2016 Spot Bond				100.62960		100.56867			0.00	0	0
Total IPFC09 SPOT									0.00	0	0
Total For IPFC09									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.87500	96.69034	10.73000	97.15420			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			9.82000	104.06521	9.67500	104.19163			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				101.20119		101.13227			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.09913		101.02803			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.08608		100.01490			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				102.69052		102.61700			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				99.82195		99.74538			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			3.08000	131.28362	3.08500	131.20339		3,326,400,000,000.00	1,080,000,000	550,000,000	
Total IV017 SPOT								3,326,400,000,000.00	1,080,000,000	550,000,000	
Total For IV017								3,326,400,000,000.00	1,080,000,000	550,000,000	
IV019 On 31/03/2028 Spot Bond			3.78500	148.25516	3.76500	148.49364		0.00	0	0	
Total IV019 SPOT								0.00	0	0	
Total For IV019								0.00	0	0	
IV022 On 02/04/2022 Spot Bond				101.37473		101.29758		0.00	0	0	
Total IV022 SPOT								0.00	0	0	
Total For IV022								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				101.19905		101.12179			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				100.92991		100.85149			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				101.90814		101.83137			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				99.76108		99.67806			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			3.89000	103.52966	3.87000	103.65296			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.89000	103.52966	3.87000	103.65296			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				102.07931		101.99898			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.06073		99.97802			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.55381		100.46189			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.67500	99.86256	12.53000	100.28293			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	15.02441	100.00000	14.91429			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			11.56000	108.59037	11.41500	108.77021			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond				102.26129		102.17924			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			3.88500	146.78020	3.86500	147.01462			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV610U On 04/03/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0
Total IV610U SPOT									0.00	0	0
Total For IV610U									0.00	0	0
IV611U On 11/03/2016 Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0
Total IV611U SPOT									0.00	0	0
Total For IV611U									0.00	0	0
IV619U On 06/05/2016 Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0
Total IV619U SPOT									0.00	0	0
Total For IV619U									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.25000	99.84135	7.25000	99.82155			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.35000	99.69885	7.35000	99.67884			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			7.35000	99.14154	7.35000	99.12175			0.00	0	0
Total IVA614 SPOT									0.00	0	0
Total For IVA614									0.00	0	0
IVA618 On 05/05/2016 Spot Bond			7.50000	98.56207	7.50000	98.54212			0.00	0	0
Total IVA618 SPOT									0.00	0	0
Total For IVA618									0.00	0	0
IVA619 On 12/05/2016 Spot Bond			7.50000	98.28341	7.50000	98.28341			0.00	0	0
Total IVA619 SPOT									0.00	0	0
Total For IVA619									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	106.41800	10.00000	106.33500			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007 On 04/04/2016 Spot Bond				101.16909		101.10308			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.15427		100.08891			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.17130		100.09737			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				99.99994		99.93441			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.05130		100.98183			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.05781		100.98793			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.07084		101.00014			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.01220		100.94520			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.02176		100.95251			0.00	0	2,000,000,000
Total IVC021 SPOT									0.00	0	2,000,000,000
Total For IVC021									0.00	0	2,000,000,000
IVC022 On 29/07/2016 Spot Bond				100.73146		100.66160			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.55829		101.48852			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.31838		100.25023			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.26207		101.19103				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				100.72227		100.65459				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.45325		101.38804				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.35454		101.28491				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.38772		101.31644				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				91.68153		91.57683				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			10.37000	98.08763	10.22500	98.40500				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	16.10260	100.00000	15.99533				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	14.86964	100.00000	14.76066				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			10.54500	96.07873	10.40000	96.56813				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC041 On 29/07/2017 Spot Bond				100.74383		100.67275			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.42335		101.35793			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.52198		100.44838			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.16949		100.09636			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.93093		99.86190			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.63928		100.56636			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.44536		100.37165			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				99.93560		99.87099			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.46925		101.39632			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.71049		100.64268			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				101.26043		101.18948			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				99.80566		101.68438			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC060 On 31/07/2018 Spot Bond				100.68269		100.61030				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.30166		101.22874				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.33163		100.26064				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.53974		100.46321				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.76169		101.68986				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				101.89360		101.82129				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.57977		101.51232				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.59311		100.52277				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.92293		100.84880				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	1.83193	100.00000	1.82155				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.78828		100.70449				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP001 On 13/06/2017 Spot Bond				101.87068		101.80092				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				101.81137		101.73843				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				99.82709		99.75317				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				100.00000	0.00000	99.92000				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.79190		100.70771				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.71463		100.62601				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.71000	130.57255	9.54000	131.86750				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.23613		101.17007				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.68983		99.62252				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.04407		99.86469				0.00	0	3,000,000,000
Total LBK06 SPOT										0.00	0	3,000,000,000
Total For LBK06										0.00	0	3,000,000,000
LBK07 On 16/09/2017 Spot Bond				101.52136		101.45408				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.76057		100.68786				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			11.01500	98.23766	10.87000	98.57701			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	100.10425	9.71000	100.02605			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.66221		100.59202			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.88000	97.39943	9.73500	97.51173			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			10.12000	98.52144	9.97500	98.70281		4,048,000,000,000.00		400,000,000	400,000,000
Total LGL03 SPOT								4,048,000,000,000.00		400,000,000	400,000,000
Total For LGL03								4,048,000,000,000.00		400,000,000	400,000,000
LGL04 On 14/08/2020 Spot Bond			11.06500	93.82031	10.92000	94.21837			0.00	0	3,330,000,000
Total LGL04 SPOT									0.00	0	3,330,000,000
Total For LGL04									0.00	0	3,330,000,000
LGL05 On 12/12/2021 Spot Bond				101.90793		101.83116			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				102.64331		102.53728			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				99.76478		101.82110			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.47629		100.37424			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			14.10000	101.59009	13.95500	101.77319			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			15.01500	101.56364	14.87000	101.82013			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.12202		100.03035			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.16733		100.09633			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.17674		100.10171			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.18802		100.10815			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.38119		100.31711			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				101.37137		101.31323			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ08 On 18/04/2016 Spot Bond				99.07323		99.01649			0.00	0	0
Total MAQ080 SPOT									0.00	0	0
Total For MAQ080									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.50984		100.44557			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.93664			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	99.93623			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.94214			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.36752			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				101.69957		101.60862				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				102.94884		102.89026				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.52663		101.46078				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.33995		101.28017				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.67973		101.61658				0.00	0	300,000,000
Total MBF035 SPOT										0.00	0	300,000,000
Total For MBF035										0.00	0	300,000,000
MBF03 On 11/11/2016 Spot Bond				100.31750		100.25195				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				100.73508		100.66965				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.45707		100.39239				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.46620		100.40022				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				100.99286		100.92835				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.00234		100.93448				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.23042		100.16176				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04' On 07/06/2019 Spot Bond				99.84780		99.78228			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBSA On 30/09/2016 Spot Bond				101.24963		101.18412			0.00	0	0
Total MBSA1 SPOT									0.00	0	0
Total For MBSA1									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	102.53196	2.30000	102.80743			0.00	0	0
Total MBSA2 SPOT									0.00	0	0
Total For MBSA2									0.00	0	0
MBSA On 11/12/2017 Spot Bond				98.04603		98.23767			0.00	0	0
Total MBSA3 SPOT									0.00	0	0
Total For MBSA3									0.00	0	0
MBSA On 22/12/2016 Spot Bond				101.28679		101.22886			0.00	0	0
Total MBSA4 SPOT									0.00	0	0
Total For MBSA4									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	94.31525	100.00000	93.58974			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	42.33133	100.00000	42.02106			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	29.10059	100.00000	28.88730			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	29.17828	100.00000	28.96443			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	28.00145	100.00000	27.79394			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	52.74621	100.00000	52.35534			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.70205		100.63505			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			10.00000	100.79746	9.85500	101.09430			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			10.05000	100.30517	9.90500	100.60027			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				103.07159		102.99988			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				101.09783		101.02777			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				101.14766		101.07484			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.15500	103.11295	9.01000	103.12110			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			10.02000	99.73742	9.87500	100.00719			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.80000	98.12387	10.65500	98.64578			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				101.49141		101.42454			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.81500	100.34414	10.67000	100.67697			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			10.08000	100.66966	9.93500	100.75492			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				101.62476		101.55645			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2026 Spot Bond			10.67500	102.21781	10.53000	102.67948				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.29651		99.22153				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			12.36000	94.69746	12.19000	95.50497				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.90500	95.87804	11.76500	96.38941				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	62.44972	100.00000	61.99201				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			9.78000	100.59307	9.63500	100.68114				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			9.77000	101.73661	9.62500	101.84074				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	7.89891	100.89771	7.83992				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.99471	100.61875	7.93514				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A40€ 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
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.42460		101.36064			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.52004		101.45193			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.53913		101.47019			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.74712		101.66912			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				94.46096		94.38408			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.68783	100.00000	12.59482			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.57908	100.00000	13.47955			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.97500	89.61511	10.83500	90.13905			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.67500	97.92895	10.53000	98.32922			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10/ On 25/07/2016 Spot Bond			8.68000	99.96059	8.56000	99.93933			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			10.25500	97.33300	10.11000	97.77327			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			10.12500	101.29876	9.98000	101.77154			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			10.57500	99.83984	10.43500	100.48349			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.67194		100.60784			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			10.48500	96.86831	10.34000	97.35265			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			10.72500	92.07190	10.58000	92.58808			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.73873		100.67838			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			11.32000	90.01879	11.15000	90.81781			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				100.61585		100.55108			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			11.49000	94.41747	11.32000	95.27774			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				100.05398		99.99466			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			10.44500	98.25954	10.30000	98.65592			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.24507		101.18022			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.87500	96.83841	10.73000	97.38079			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				100.97076		100.90502			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			11.56000	95.40962	11.39000	96.28523			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.32999		101.26142			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.76000	94.11844	11.59000	95.03730			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.30049		100.23331			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.96000	103.32132	9.81500	103.94338			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.25291		100.18467			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			11.41000	98.76448	11.24000	99.63630			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.39536		100.32609			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			11.66000	98.45564	11.49000	99.40885			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.42363		100.35357			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.81500	99.57063	10.67500	100.15726			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.42033		100.34661			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				100.87292		100.79876			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				99.82709		99.76206			0.00	20,000,000,000	10,000,000,000
Total NBK27B SPOT									0.00	20,000,000,000	10,000,000,000
Total For NBK27B									0.00	20,000,000,000	10,000,000,000
NBK28I On 19/11/2020 Spot Bond				100.23309		100.16288			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.25400		100.18461			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.26425		100.19203			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.26388		100.19122			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.93000	109.66133	9.78500	110.00970		1,191,600,000,000.00		120,000,000	720,000,000
Total NBK3A SPOT								1,191,600,000,000.00		120,000,000	720,000,000
Total For NBK3A								1,191,600,000,000.00		120,000,000	720,000,000
NBK4 On 28/10/2024 Spot Bond			11.88500	37.80742	11.71500	38.27386			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B On 19/04/2020 Spot Bond				100.95352		100.87901			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			8.60500	104.11545	8.48500	104.05111			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.45354		101.38663			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				98.31850		98.26118			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.34029		100.26744			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.55343		101.48387			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.55148		101.48228			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				101.43027		101.36606			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				101.41375		101.34808			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				101.41280		101.34717			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.69856		100.63189			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.61695		101.54230			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			11.05500	102.65895	10.88500	103.45308			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.60746		101.53323			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			11.09000	101.51240	10.92000	102.29975			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.61695		101.54230			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.46125		101.39348			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.47812		101.41183			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.63213		101.55682			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.65110		101.57495			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				99.95547		99.88854			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.07953		101.00966			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.61125		101.53686			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.14566		101.07586			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED13 On 25/07/2023 Spot Bond				100.85954		100.78002			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				98.82413		98.74551			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			11.23000	102.20648	11.08500	102.48414			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.82063		98.73425			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				101.13103		101.05108			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.04726		100.96784			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.52995		101.44465			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			12.36500	98.26546	12.22000	98.63588			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				101.02676		100.96631			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	117.31779	9.44500	117.22859			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	106.41800	10.00000	106.33500			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10 On 08/12/2016 Spot Bond			2.35000	175.76985	2.35000	175.72060			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			2.75000	113.43868	2.73000	113.58630			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	194.25098	3.45000	194.19733			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			3.14000	109.93379	3.12000	110.07270			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			3.37500	144.29713	3.35500	144.54521			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			3.28500	155.89459	3.26500	156.15426			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.86500	99.10356	9.72000	99.52956			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.49500	99.99762	10.35000	100.40324			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.32008		100.25790			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.14965		100.08500			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.15442		100.08774			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.15159		100.08612			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				100.15989		100.09088				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.69500	100.00224	10.55000	100.40423				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.15725		100.08936				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.15536		100.08829				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.16789		100.09541				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.89500	100.00685	10.75000	100.40523				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.15914		100.09044				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.16009		100.09099				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.17597		100.10002				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.19472		100.11073				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.18333		100.10424				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.16291		100.09260				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			9.82000	108.74611	9.67500	109.01770			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.60500	111.76021	10.46000	112.38422			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			2.24500	176.72418	2.24500	176.67614			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.96000	104.87475	11.79000	105.89862			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.44144		100.37890			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.65341		101.58404			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.90549		99.84081			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				99.87073		99.80432			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.72408		100.65183			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				100.00018		99.92460			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.90153			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.07851	100.00000	17.42926			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.38648		100.31630			0.00	1,000,000,000	1,000,000,000
Total OML02 SPOT									0.00	1,000,000,000	1,000,000,000
Total For OML02									0.00	1,000,000,000	1,000,000,000
OML03 On 27/11/2019 Spot Bond			11.01500	97.07845	10.87000	97.41554			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				101.85618		101.78120			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			11.20500	99.75269	11.06000	100.11397			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			11.75500	98.51486	11.61500	98.99588			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			12.31000	97.61583	12.14000	98.39235			0.00	0	970,000,000
Total OML07 SPOT									0.00	0	970,000,000
Total For OML07									0.00	0	970,000,000
OML08 On 14/09/2025 Spot Bond				101.81930		101.74447			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.74500	101.23636	11.60500	101.75560			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			12.21000	100.45718	12.04000	101.27694			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	85.51069	100.00000	84.90566			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	106.41800	10.00000	106.33500			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				99.85105		99.78689			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM19 On 13/05/2016 Spot Bond				98.34674		98.28087			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				99.95678		99.89201			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				99.95701		99.89249			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.53434		100.46967			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				101.35479		101.28928			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.94514		100.87496			0.00	400,000,000	400,000,000
Total PPC002 SPOT									0.00	400,000,000	400,000,000
Total For PPC002									0.00	400,000,000	400,000,000
PPC003 On 31/10/2019 Spot Bond				100.43976		100.36960			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.77500	97.95595	10.63000	98.43793			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.67038		100.60303			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.67840		100.61032			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.69623		100.62652			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1C On 27/01/2028 Spot Bond				100.77284		100.69611			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.79064		100.71228			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.67545		100.59984			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			9.13000	41.65707	8.96000	42.29657			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			7.65500	109.22611	7.53500	109.22398		316,806,928,323,000.00	302,652,766,600	190,696,100,000	
Total R159 SPOT								16,806,928,323,000.00	302,652,766,600	190,696,100,000	
Total For R159								16,806,928,323,000.00	302,652,766,600	190,696,100,000	
R159P On 15/09/2016 Spot Bond			7.48500	96.10106	7.36500	96.10395			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			9.31000	109.98190	9.14000	111.11559		788,964,740,318,000.00	3,951,553,677,800	2,144,331,108,000	
Total R186 SPOT								18,964,740,318,000.00	951,553,677,800	144,331,108,000	
Total For R186								18,964,740,318,000.00	951,553,677,800	144,331,108,000	
R187P On 21/12/2026 Spot Bond			9.05000	38.41564	8.88000	39.06938			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.97000	35.48082	8.80000	36.14387			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			1.84000	289.63410	1.84000	289.56491		3,484,564,768,000.00	1,893,785,200	25,060,104,500	
Total R197 SPOT								3,484,564,768,000.00	1,893,785,200	25,060,104,500	
Total For R197								3,484,564,768,000.00	1,893,785,200	25,060,104,500	
R202 On 07/12/2033 Spot Bond			1.91000	238.05824	1.91000	238.00002		169,226,436,435,000.00	88,600,228,500	250,644,551,300	
Total R202 SPOT								19,226,436,435,000.00	88,600,228,500	250,644,551,300	
Total For R202								19,226,436,435,000.00	88,600,228,500	250,644,551,300	
R2023 On 28/02/2023 Spot Bond			9.17500	92.77996	9.03500	93.39368		061,582,575,665,000.00	442,679,299,800	651,323,439,000	
Total R2023 SPOT								11,582,575,665,000.00	442,679,299,800	651,323,439,000	
Total For R2023								11,582,575,665,000.00	442,679,299,800	651,323,439,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.22000	103.82132	8.07500	103.95989			825,598,296,644,000.00	222,092,250,200	212,175,815,600
Total R203 SPOT									15,598,296,644,000.00	222,092,250,200	212,175,815,600
Total For R203									15,598,296,644,000.00	222,092,250,200	212,175,815,600
R2030 On 31/01/2030 Spot Bond			9.70500	87.75327	9.53000	88.89520			768,139,656,476,000.00	182,188,527,200	811,882,376,600
Total R2030 SPOT									18,139,656,476,000.00	182,188,527,200	811,882,376,600
Total For R2030									18,139,656,476,000.00	182,188,527,200	811,882,376,600
R2032 On 31/03/2032 Spot Bond			9.85000	90.62810	9.67000	91.87177			797,226,807,840,000.00	182,459,574,400	322,505,385,000
Total R2032 SPOT									17,226,807,840,000.00	182,459,574,400	322,505,385,000
Total For R2032									17,226,807,840,000.00	182,459,574,400	322,505,385,000
R2035 On 28/02/2035 Spot Bond			9.93000	91.08454	9.74000	92.52830			431,058,265,970,000.00	144,114,629,000	446,577,975,400
Total R2035 SPOT									11,058,265,970,000.00	144,114,629,000	446,577,975,400
Total For R2035									11,058,265,970,000.00	144,114,629,000	446,577,975,400
R2037 On 31/01/2037 Spot Bond			9.99000	87.68898	9.80500	89.08048			431,135,436,993,000.00	343,457,000,700	482,587,453,900
Total R2037 SPOT									11,135,436,993,000.00	343,457,000,700	482,587,453,900
Total For R2037									11,135,436,993,000.00	343,457,000,700	482,587,453,900
R204 On 21/12/2018 Spot Bond			8.60000	100.04079	8.45500	100.32561			460,471,670,200,000.00	286,101,357,000	922,677,639,200
Total R204 SPOT									10,471,670,200,000.00	286,101,357,000	922,677,639,200
Total For R204									10,471,670,200,000.00	286,101,357,000	922,677,639,200
R2040 On 31/01/2040 Spot Bond			10.07000	91.08995	9.88500	92.56649			336,289,000,000,000.00	132,700,000,000	395,230,500,000
Total R2040 SPOT									16,289,000,000,000.00	132,700,000,000	395,230,500,000
Total For R2040									16,289,000,000,000.00	132,700,000,000	395,230,500,000
R2044 On 31/01/2044 Spot Bond			10.07500	88.37688	9.88500	89.90588			400,991,571,387,500.00	238,311,818,500	526,861,165,400
Total R2044 SPOT									10,991,571,387,500.00	238,311,818,500	526,861,165,400
Total For R2044									10,991,571,387,500.00	238,311,818,500	526,861,165,400
R2048 On 28/02/2048 Spot Bond			10.07000	87.48013	9.88500	88.99426			977,076,331,620,000.00	295,638,166,000	617,332,134,900
Total R2048 SPOT									17,076,331,620,000.00	295,638,166,000	617,332,134,900
Total For R2048									17,076,331,620,000.00	295,638,166,000	617,332,134,900
R207 On 15/01/2020 Spot Bond			8.81500	95.83576	8.67000	96.22291			181,181,570,123,000.00	814,654,744,200	926,642,548,900
Total R207 SPOT									11,181,570,123,000.00	814,654,744,200	926,642,548,900
Total For R207									11,181,570,123,000.00	814,654,744,200	926,642,548,900
R208 On 31/03/2021 Spot Bond			8.97500	93.86609	8.83000	94.35089			301,929,202,540,000.00	256,482,362,400	495,507,554,400
Total R208 SPOT									11,929,202,540,000.00	256,482,362,400	495,507,554,400
Total For R208									11,929,202,540,000.00	256,482,362,400	495,507,554,400
R209 On 31/03/2036 Spot Bond			9.86500	71.23775	9.68000	72.40232			586,543,624,230,000.00	971,773,302,000	1,178,029,323,800
Total R209 SPOT									16,543,624,230,000.00	971,773,302,000	1,178,029,323,800
Total For R209									16,543,624,230,000.00	971,773,302,000	1,178,029,323,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.88500	179.83904	1.86500	180.16723			72,171,056,828,000.00	38,287,032,800	109,536,156,400
Total R210 SPOT												72,171,056,828,000.00	38,287,032,800	109,536,156,400
Total For R210												72,171,056,828,000.00	38,287,032,800	109,536,156,400
R211	On	31/01/2017	Spot Bond			1.05000	135.68416	1.05000	135.66040			1,110,660,180,000.00	1,057,771,600	81,371,000,000
Total R211 SPOT												1,110,660,180,000.00	1,057,771,600	81,371,000,000
Total For R211												1,110,660,180,000.00	1,057,771,600	81,371,000,000
R212	On	31/01/2022	Spot Bond			1.83000	140.50386	1.83500	140.43193			21,816,230,076,000.00	11,921,437,200	227,846,010,900
Total R212 SPOT												21,816,230,076,000.00	11,921,437,200	227,846,010,900
Total For R212												21,816,230,076,000.00	11,921,437,200	227,846,010,900
R213	On	28/02/2031	Spot Bond			9.75000	78.57855	9.57000	79.71172			486,340,147,875,000.00	357,573,348,500	745,056,267,900
Total R213 SPOT												486,340,147,875,000.00	357,573,348,500	745,056,267,900
Total For R213												486,340,147,875,000.00	357,573,348,500	745,056,267,900
R214	On	28/02/2041	Spot Bond			9.97500	68.23692	9.79000	69.43847			907,500,630,002,500.00	291,478,759,900	894,164,398,300
Total R214 SPOT												907,500,630,002,500.00	291,478,759,900	894,164,398,300
Total For R214												907,500,630,002,500.00	291,478,759,900	894,164,398,300
R229C	On	15/03/2016	Spot Bond			7.47500	99.69375	7.35500	99.63860			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			7.48500	96.10106	7.36500	96.10395			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R329C	On	21/06/2016	Spot Bond			7.47500	97.73816	7.35500	97.71591			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			7.53500	94.19351	7.41500	94.22542			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			8.19500	90.02233	8.05000	90.12832			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			8.24500	86.40377	8.10000	86.56540			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			8.60500	82.32361	8.46000	82.53227			0.00	0	0
Total R333C SPOT												0.00	0	0
Total For R333C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			8.58500	78.97026	8.44000	79.22565				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			8.56500	75.76805	8.42000	76.06611				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			8.55500	72.68307	8.41000	73.01984				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			8.77500	69.07117	8.63000	69.43785				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.75500	66.22904	8.61000	66.62705				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.89500	63.00140	8.75000	63.42306				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			8.86500	60.41946	8.72000	60.86629				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.83500	57.95998	8.69000	58.42941				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			8.80500	55.61662	8.66000	56.10623				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			8.76500	53.42074	8.62000	53.92875				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.72500	51.33126	8.58000	51.85568				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			9.25000	47.17456	9.08000	47.78123				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			9.21000	45.24130	9.04000	45.86064			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			9.17000	43.40389	9.00000	44.03412			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			9.13000	41.65707	8.96000	42.29657			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			9.09000	39.99587	8.92000	40.64317			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			9.05000	38.41564	8.88000	39.06938			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			9.01000	36.91200	8.84000	37.57096			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			8.97000	35.48082	8.80000	36.14387			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.77304		101.69725			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				102.91607		102.83636			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.71639		101.63978			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				102.02627		101.94894			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	40.34018	100.00000	40.04124			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB2 On 24/07/2017 Spot Bond			100.00000	35.79216	100.00000	35.52983				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	46.72378	100.00000	46.38133				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	67.32044	100.00000	66.82703				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	24.28336	100.00000	24.10538				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	29.40304	100.00000	29.80902				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.59038	100.00000	9.17675				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	21.05506	100.00000	21.51761				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.96084	100.00000	16.46539				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.90762	100.00000	11.45793				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				101.78429		101.71523				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.51099		101.44574				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.36004		100.29503				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.00017		99.93021				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				101.40889		101.34183				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.08649		100.02161				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.65273		100.58702				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				101.10617		101.04032				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				99.95716		99.89297				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				99.95623		99.89065				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.16868		100.09595				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				100.84735		100.77896				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.15512		100.08858				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				102.22339		102.13410				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.62388		101.52906				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES011 On 02/03/2018 Spot Bond			100.00000	22.98913	100.00000	22.82063			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	13.92777	100.00000	13.82569			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.24764	100.00000	10.17252			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.81963	100.00000	8.75499			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.91626		100.84746			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.57585		100.50468			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				101.94925		101.88356			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.02107		100.95416			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.17945		100.11582			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				101.89834		101.82836			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.12815		101.05987			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				89.56522		89.37902			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP007 On 30/04/2016 Spot Bond				98.59553		98.38039			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				98.35359		98.12693			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.98290		101.88511			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				86.58857		86.43207			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	102.42173	12.35000	102.32062			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	16.29961	100.00000	16.17883			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				103.38137		103.30348			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	13.45437	100.00000	10.68431			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	58.30584	100.00000	57.87849			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.51527	100.00000	15.45862			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	57.17458	100.00000	56.75088			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00' On 16/11/2022 Spot Bond				104.54937		104.40623			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00' On 30/04/2025 Spot Bond				60.62588		60.35584			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			10.29500	102.27005	10.15000	102.75236			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			10.72500	95.77164	10.58500	96.38978			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			11.10000	96.46746	10.92000	97.55602			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.00000	0.00000	101.70581			0.00	0	0
Total RWC01 SPOT									0.00	0	0
Total For RWC01									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				101.20524		101.18614			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			8.85500	104.22065	8.73500	104.23204			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	106.41800	10.00000	106.33500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.52444		100.54739			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			10.32000	101.31024	10.17500	101.45420			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				101.21769		101.14810			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				101.25580		101.17995			0.00	0	92,500,000
Total SBK16 SPOT									0.00	0	92,500,000
Total For SBK16									0.00	0	92,500,000
SBK17 On 30/07/2024 Spot Bond				99.71426		99.63548			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.65790		98.57344			0.00	0	90,000,000
Total SBK18 SPOT									0.00	0	90,000,000
Total For SBK18									0.00	0	90,000,000
SBK19 On 24/10/2019 Spot Bond				100.80753		100.73250			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				101.16175		101.08390			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.51370		100.42854			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.16645		100.08505			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.77500	97.78716	12.63500	98.26071			0.00	0	1,930,000,000
Total SBK23 SPOT									0.00	0	1,930,000,000
Total For SBK23									0.00	0	1,930,000,000
SBK24 On 19/10/2025 Spot Bond				101.10322		101.01765			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			10.10000	100.07868	9.95500	100.26369		404,000,000,000.00		40,000,000	2,420,000,000
Total SBK9 SPOT								404,000,000,000.00		40,000,000	2,420,000,000
Total For SBK9								404,000,000,000.00		40,000,000	2,420,000,000
SBN33 On 15/09/2017 Spot Bond			9.62000	101.85777	9.47500	101.98085			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				102.04915		101.98407			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				101.26812		101.19675			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			8.90000	103.90174	8.75500	104.03569			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.84912		100.78985			0.00	1,000,000,000	500,000,000
Total SBS15 SPOT									0.00	1,000,000,000	500,000,000
Total For SBS15									0.00	1,000,000,000	500,000,000
SBS16 On 22/09/2018 Spot Bond				101.97548		101.90829			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.36876		102.30109			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.77500	99.49967	10.63000	99.98387			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.21000	95.94376	11.04000	96.83440			0.00	0	60,000,000
Total SBS20 SPOT									0.00	0	60,000,000
Total For SBS20									0.00	0	60,000,000
SBS21 On 15/05/2026 Spot Bond				100.35211		100.27668			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.19285		100.21810			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.63062		100.65530			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.67000	100.16067	9.52500	100.47414			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26U On 28/02/2017 Spot Bond			100.00000	44.54357	100.00000	44.24900			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			10.66500	97.41826	10.52500	98.06464			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.45929		100.39352			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.70000	99.06681	9.55500	99.38477			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			11.22000	84.02316	11.05000	84.84513			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				100.67758		100.60949			0.00	0	650,000,000
Total SBS30 SPOT									0.00	0	650,000,000
Total For SBS30									0.00	0	650,000,000
SBS31 On 27/06/2027 Spot Bond			10.96000	94.57529	10.79000	95.52941			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.46281		101.39719			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.50101		101.43373			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			11.11000	99.02496	10.94000	99.83207			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				100.80697		100.74044			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.63763		100.56870			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.97500	94.31215	9.83000	94.68104			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			11.30000	88.53963	11.13000	89.32707			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			12.00000	85.49426	11.82000	86.48580			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.74500	93.47057	10.60000	93.96548			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.39991		100.32983			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			10.81500	99.04817	10.67500	99.60459			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			11.39000	98.81428	11.22000	99.68494			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.56000	98.52081	11.39000	99.47790			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.32209		100.25313			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.33141		100.26043			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.77000	104.77128	9.62500	105.43352			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.33856		100.26604			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			8.05500	102.78391	7.93500	102.76112			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			2.74000	273.32045	2.45000	278.37397			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.90000	133.43078	1.95000	134.54714			0.00	0	668,000,000
Total SBSI12 SPOT									0.00	0	668,000,000
Total For SBSI12									0.00	0	668,000,000
SBSI14 On 07/12/2033 Spot Bond			3.46000	193.39327	3.46000	193.32175			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	34.07823	100.00000	33.82846			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				101.11154		101.00930			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	61.68873	100.00000	61.23658			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.32000	134.13096	2.32000	134.09356			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB On 03/04/2017 Spot Bond			6.50000	102.63828	6.50000	102.58449			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.52922		102.46102			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.65324		102.58497			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			9.72000	100.27508	9.57500	100.37416			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				103.07014		103.00175			0.00	0	10,330,000
Total SHS06 SPOT									0.00	0	10,330,000
Total For SHS06									0.00	0	10,330,000
SHS07 On 10/04/2016 Spot Bond				101.10215		101.03390			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.46505		101.39711			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	52.48531	100.00000	52.09636			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	106.41800	10.00000	106.33500			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.71888		101.64961			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				101.65288		101.58341			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	92.62087	100.00000	91.91919			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS17I On 30/09/2016 Spot Bond			100.00000	65.45416	100.00000	64.97442			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	55.34788	100.00000	66.62978			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.82000	100.19949	9.67500	105.38619			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				100.94306		100.86740			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.14682		100.01619			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.38645		101.31644			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.43694		101.36444			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.87500	98.10159	10.73000	98.49853			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.41738		101.34342			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				100.97172		100.90083			0.00	0	0
Total SHS27 SPOT									0.00	0	0
Total For SHS27									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				101.01758		100.94357			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	17.89536	100.00000	17.76420			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2 On 15/08/2016 Spot Bond			8.90500	100.69286	8.78500	100.67645			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			10.40000	96.71661	10.25500	96.93819			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			9.62000	101.85777	9.47500	101.98085			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.16003		100.09094			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.43540		100.36742			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.15727		100.08939			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.16105		100.09155			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.46241		100.38708			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.92000	101.82876	8.77500	101.80458			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				100.90469		100.83957			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				100.81891		100.74938			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.65000	94.50140	10.50500	94.87245			0.00	0	400,000,000
Total SSA06 SPOT									0.00	0	400,000,000
Total For SSA06									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 01/03/2017 Spot Bond				99.97670		99.90664				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				101.49500		101.42082				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				100.77905		100.70647				0.00	2,400,000,000	600,000,000
Total SSN003 SPOT										0.00	2,400,000,000	600,000,000
Total For SSN003										0.00	2,400,000,000	600,000,000
SSN00: On 31/03/2021 Spot Bond			10.54500	88.14442	10.40000	88.58048				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			10.54500	88.14442	10.40000	88.58048				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			10.23500	91.52175	10.09000	91.87656				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.68933		101.61730				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			9.10000	102.58092	8.95500	102.70967				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			2.77000	113.25593	2.75000	113.40309				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.91000	96.92221	9.76500	97.18529				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	100.07011	8.50000	100.00000				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			11.33000	96.87438	11.16000	97.80207				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0

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 02/09/2016 Spot Bond				99.95804		99.89506				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			11.62000	67.56683	11.44000	68.46219				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				100.86001		100.78881				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				100.86705		100.79870				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.46931		101.39637				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				100.96606		100.89052				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				99.19285		99.11009				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.11750		100.04696				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.71398		101.63918				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				99.95312		99.88299				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.29529		100.22146				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				99.86864		99.81235				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				99.81208		99.75570				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				99.69412		99.63677				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1281 On 29/02/2016 Spot Bond				100.00000	0.00000	99.94338				0.00	0	0
Total SY1281 SPOT										0.00	0	0
Total For SY1281										0.00	0	0
SY1282 On 23/03/2016 Spot Bond				99.54307		99.48347				0.00	0	0
Total SY1282 SPOT										0.00	0	0
Total For SY1282										0.00	0	0
SY1283 On 04/05/2016 Spot Bond				98.69182		98.63144				0.00	0	0
Total SY1283 SPOT										0.00	0	0
Total For SY1283										0.00	0	0
SY1284 On 22/03/2016 Spot Bond				99.56749		99.50852				0.00	0	0
Total SY1284 SPOT										0.00	0	0
Total For SY1284										0.00	0	0
SY1285 On 13/05/2016 Spot Bond				99.37090		99.37090				0.00	0	0
Total SY1285 SPOT										0.00	0	0
Total For SY1285										0.00	0	0
SY1286 On 18/08/2016 Spot Bond				100.26919		100.20647				0.00	0	0
Total SY1286 SPOT										0.00	0	0
Total For SY1286										0.00	0	0
SY1287 On 26/08/2016 Spot Bond			100.00000	75.63025	100.00000	75.00000				0.00	0	0
Total SY1287 SPOT										0.00	0	0
Total For SY1287										0.00	0	0
SY1288 On 29/03/2016 Spot Bond			100.00000	92.63959	100.00000	100.00000				0.00	0	0
Total SY1288 SPOT										0.00	0	0
Total For SY1288										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.96000	97.88043	9.79000	98.80400				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.16011		100.09101				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.16672		100.09480				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			10.46500	96.09823	10.32000	96.42252				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.82421		100.75996				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.58574		100.52151				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				99.80180		99.73790				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.41602		101.35345				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.93487		100.86730				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.60110		100.53670				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.15012		101.08274				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS13€ On 06/07/2020 Spot Bond				101.17792		101.10898			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.27410		100.21025			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			8.20500	100.94618	8.08500	100.92944			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.88783		100.81988			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.91061		100.84102			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.89017	7.83000	100.82632			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.87530		100.80825			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.90378		100.83468			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	100.84084	7.39000	100.78054			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.87530		100.80825			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.88282		100.81332			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	100.81501	7.16000	100.75658			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B On 18/10/2038 Spot Bond				100.95956		100.88645			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.95501		100.88223			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.06421		100.98356			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C On 18/07/2017 Spot Bond				101.04943		100.96985			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				101.49512		101.38336			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D On 18/07/2017 Spot Bond				101.44420		101.33612			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				100.85353		100.78616			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				100.88957		100.81959			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	100.99082	8.73000	100.91972			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.65831		100.59075			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				100.88282		100.81332			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			10.07000	97.04981	9.92500	97.26620			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A7 On 18/07/2041 Spot Bond				100.52401		100.45645			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				100.90378		100.83468			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				100.94020		100.86655			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				100.92783		100.85507			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				100.94476		100.87272			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.03904		100.95819			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.05738		100.97722			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.01759		100.94029			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.38762		101.28132			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.39208		101.28546			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.39776		101.29303			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.15604		100.08911			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A2 On 21/08/2019 Spot Bond				100.16065		100.09174				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			10.41500	96.64032	10.27000	96.96631				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.15789		100.09016				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.16434		100.09384				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			10.32500	95.07607	10.18000	95.40065				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.15916		100.09047				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.16672		100.09480				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			10.43500	94.11031	10.29000	94.43154				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.17263		100.09857				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.17263		100.09857				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.17521		100.09966				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.17521		100.09966				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				100.18731		100.10695			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.18731		100.10695			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.19029		100.10830			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.19010		100.10820			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.24644		100.14067			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.24644		100.14067			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.41404		100.30654			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.25019		100.14263			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.15364		100.08773			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.15770		100.09005			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.16434		100.09384			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.56500	95.84714	10.42000	96.26121			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A5 On 21/08/2018 Spot Bond				100.15383		100.08784				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				100.15789		100.09016				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				100.16527		100.09437				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			10.45500	97.31522	10.31000	97.73481				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				100.17263		100.09857				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.17281		100.09868				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				100.18548		100.10590				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.18695		100.10674				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				100.25008		100.14245				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.24554		100.14016				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.90492		100.83574				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.40191	101.06155	6.35455				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				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				100.95054		100.88539				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				100.88783						0.00	0	0
THE9A: On 18/07/2016 Spot Bond			100.00000	89.90007	100.00000	89.25175				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.03028		100.96427				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				100.88783		100.81988				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.89922		100.83045				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				100.90492		100.83574				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				100.88100		100.81354				0.00	0	0
Total THE9A8 SPOT										0.00	0	0

Contract 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 THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.89922		100.83045				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				100.96184		100.88857				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				100.96184		100.88857				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				100.96184		100.88857				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.05285		100.97302				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.07558		100.99412				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.04716		100.96774				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				101.50080		101.38864				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				101.52908		101.41487				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				101.51777		101.40437				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			10.63500	85.63580	10.49000	85.97398				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	106.41800	10.00000	106.33500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0

Contract 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 TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.15000	102.84870	9.00500	102.99920			0.00	0	50,873,729,900
Total TN17 SPOT									0.00	0	50,873,729,900
Total For TN17									0.00	0	50,873,729,900
TN20 On 17/09/2020 Spot Bond			10.56500	104.51812	10.37000	105.12264		18,037,624,500,000.00	1,707,300,000	27,013,900,000	
Total TN20 SPOT								18,037,624,500,000.00	1,707,300,000	27,013,900,000	
Total For TN20								18,037,624,500,000.00	1,707,300,000	27,013,900,000	
TN20U On 14/04/2020 Spot Bond			100.00000	2.52068	100.00000	2.50220			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			11.07000	102.00490	10.93000	102.62419		110,700,000,000.00	10,000,000	32,930,000,000	
Total TN23 SPOT								110,700,000,000.00	10,000,000	32,930,000,000	
Total For TN23								110,700,000,000.00	10,000,000	32,930,000,000	
TN25 On 19/08/2025 Spot Bond			11.33000	89.78892	11.16000	90.61591			0.00	0	30,300,000,000
Total TN25 SPOT									0.00	0	30,300,000,000
Total For TN25									0.00	0	30,300,000,000
TN27 On 14/11/2027 Spot Bond			11.34000	86.98553	11.12000	88.16872		8,958,600,000,000.00	790,000,000	11,292,315,800	
Total TN27 SPOT								8,958,600,000,000.00	790,000,000	11,292,315,800	
Total For TN27								8,958,600,000,000.00	790,000,000	11,292,315,800	
TN30 On 09/10/2030 Spot Bond			11.78500	95.21963	11.61000	96.26568			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			12.05500	93.95500	11.87000	95.20049		12,055,000,000,000.00	1,000,000,000	500,000,000	
Total TN40 SPOT								12,055,000,000,000.00	1,000,000,000	500,000,000	
Total For TN40								12,055,000,000,000.00	1,000,000,000	500,000,000	
TNF16 On 10/06/2016 Spot Bond				99.85897		101.70158			0.00	410,000,000	410,000,000
Total TNF16 SPOT									0.00	410,000,000	410,000,000
Total For TNF16									0.00	410,000,000	410,000,000
TNF18 On 22/08/2018 Spot Bond				99.98235		99.91339			0.00	0	13,515,000
Total TNF18 SPOT									0.00	0	13,515,000
Total For TNF18									0.00	0	13,515,000
TORQ1 On 15/08/2026 Spot Bond				100.37329		100.29263			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

Contract 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 TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.32936		100.25886				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.43872		100.34473				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.32974		100.25916				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.33727		100.26507				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.34012		100.26660				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	106.41800	10.00000	106.33500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.20828		101.14222				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.17876		101.11108				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				101.00588		100.94502				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				100.89873		100.83125				0.00	0	0
Total TPDA05 SPOT										0.00	0	0

Contract 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 TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	99.93099				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			10.47500	98.78740	10.33000	99.22716				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02594	10.00000	99.94074				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.02529	9.75000	99.94222				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02505	100.00000	9.94299				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				102.27574		102.20741				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				102.39646		102.32467				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			10.71500	98.59754	10.57000	99.04421				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				102.58790		102.51062				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				102.97061		102.88231				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				103.85281		103.73892				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				101.63169		101.56311				0.00	0	0
Total TRAA1 SPOT										0.00	0	0

Contract 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 TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.72602		101.65365				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.25980	100.00000	9.19192				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.86331	100.00000	9.79102				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.77842		101.70393				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.22543	100.00000	10.15049				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.78890		101.71398				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.52720	100.00000	10.45004				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				102.08211		101.99534				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	14.20870	100.00000	14.10456				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.73025		102.61705				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	18.25232	100.00000	18.11854				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	15.41022	100.00000	15.29603				0.00	0	0
Total TSE01U SPOT										0.00	0	0

Contract 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 TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.54859	100.00000	1.53711				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP188 On 03/03/2016 Spot Bond				99.94345		99.88691				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				99.67306		99.61537				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				99.40383		99.34614				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				98.60819		98.55100				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				98.32539		98.26764				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				98.03392		97.97552				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				96.69603		96.63806				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				96.08249		96.02344				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				95.62416		95.56633				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				95.32575		95.26757				0.00	0	0
Total TSP198 SPOT										0.00	0	0

Contract 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 TSP198										0.00	0	0
TSP198 On 24/11/2016 Spot Bond				94.54829		94.48749				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				94.20571		94.14429				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TSP201 On 04/08/2016 Spot Bond				96.72752		96.66498				0.00	0	0
Total TSP201 SPOT										0.00	0	0
Total For TSP201										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				92.52552		92.45937				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				92.94323		92.69120				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.09807	100.00000	15.00858				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				101.43110		101.36726				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.89899		100.83583				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.51601		100.45357				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.67369				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.08279		100.02068				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.00000	0.00000	101.67562				0.00	0	0
Total TWC136 SPOT										0.00	0	0

Contract 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 TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				101.54610		101.48884				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				101.44525		101.38701				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				101.40800		101.35014				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.95087		100.89265				0.00	0	0
Total TWC141 SPOT										0.00	0	0
Total For TWC141										0.00	0	0
TWC14 On 18/04/2016 Spot Bond			100.00000	88.16425	100.00000	87.52998				0.00	0	0
Total TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWC14 On 08/03/2016 Spot Bond				100.53260		100.47342				0.00	0	0
Total TWC146 SPOT										0.00	0	0
Total For TWC146										0.00	0	0
TWC14 On 04/05/2016 Spot Bond				100.54984		100.48875				0.00	0	0
Total TWC147 SPOT										0.00	0	0
Total For TWC147										0.00	0	0
TWC14 On 28/07/2016 Spot Bond				100.51001		100.45287				0.00	0	0
Total TWC148 SPOT										0.00	0	0
Total For TWC148										0.00	0	0
TWC14 On 04/03/2016 Spot Bond				100.47342		100.41425				0.00	0	0
Total TWC149 SPOT										0.00	0	0
Total For TWC149										0.00	0	0
TWC15 On 10/03/2016 Spot Bond				100.33572		100.27647				0.00	0	0
Total TWC150 SPOT										0.00	0	0
Total For TWC150										0.00	0	0
TWC15 On 12/05/2016 Spot Bond				100.34619		100.28510				0.00	0	0
Total TWC151 SPOT										0.00	0	0
Total For TWC151										0.00	0	0
TWC15 On 23/03/2016 Spot Bond				100.23944		100.17958				0.00	1,500,000,000	3,000,000,000
Total TWC154 SPOT										0.00	1,500,000,000	3,000,000,000

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 For TWC154										0.00	1,500,000,000	3,000,000,000
TWC15 On 23/05/2016 Spot Bond				100.14255		100.08146				0.00	4,000,000,000	8,000,000,000
Total TWC155 SPOT										0.00	4,000,000,000	8,000,000,000
Total For TWC155										0.00	4,000,000,000	8,000,000,000
TWCJ2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.84438				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				100.96263		100.89845				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.00000	0.00000	101.69973				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				100.88866		100.82941				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			10.37500	101.18718	10.23000	101.66509				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	8.84843	100.00000	8.79540				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.08290	100.00000	8.02365				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.41651	100.00000	8.35482				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.71464	100.00000	8.64548				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.64707	100.00000	8.59526				0.00	0	0
Total VJB01U SPOT										0.00	0	0

Contract 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 VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.99137	100.00000	7.93280				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.20427	100.00000	8.14414				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.48673	100.00000	8.41936				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.31294		101.24521				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				103.58926		103.52877				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				101.10255		101.03811				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				103.08338		103.02331				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKC14 On 02/08/2016 Spot Bond				100.57087		100.50689				0.00	0	0
Total VKC14 SPOT										0.00	0	0
Total For VKC14										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.49388		100.42392				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.49452		100.42448				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.38851		101.32543				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.38339		101.31460				0.00	0	0
Total VKE05 SPOT										0.00	0	0

Contract 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 VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.48715		100.41816			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				99.81978		99.75192			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	8.31544	100.00000	8.26561			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	7.74258	100.00000	7.68583			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	9.56101	100.00000	9.49093			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.92175	100.00000	4.88268			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.11408	100.00000	8.06546			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	7.65106	100.00000	7.59498			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.77347	100.00000	9.70183			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.69383	100.00000	4.65657			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00047	100.00000	0.00047			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			8.04500	104.16081	7.92500	104.12486		38,616,000,000,000.00	4,800,000,000	9,100,000,000	
Total WS04 SPOT								38,616,000,000,000.00	4,800,000,000	9,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WS04									18,616,000,000,000.00	4,800,000,000	9,100,000,000
WS05 On 01/08/2018 Spot Bond			1.59000	241.69765	1.59000	241.64465			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.69000	102.63388	8.54500	102.73165			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			9.15500	101.84752	9.01000	102.17283			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			9.44000	100.76350	9.29500	101.18258			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.68500	99.50706	9.54000	100.00803			1,162,200,000,000.00	120,000,000	920,000,000
Total WSP5 SPOT									1,162,200,000,000.00	120,000,000	920,000,000
Total For WSP5									1,162,200,000,000.00	120,000,000	920,000,000
Z083 On 30/09/2019 Spot Bond			8.54500	74.09970	8.40000	74.41941			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	67.88176	100.00000	67.49613			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									92,581,475,420,595,000.00	9,745,505,920,200	1027,895,006,500
Total for SPOT :									92,581,475,420,595,000.00	745,505,920,200	1027,895,006,500
Total Futures									92581475579277000.00	745,505,921,888	1027,895,645,684
Total Options									0.00	0	56,953
Grand Total:									92,581,475,579,277,000.00	745,505,921,888	1027,895,702,637