



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2016 Bond Future			11.05542	75.69478	10.98067	76.14704			0.00	0	8,710
ES33 On 05/05/2016 Bond Future			11.16624	73.27181	11.08878	73.73286			0.00	0	0
ES33 On 04/08/2016 Bond Future			11.26529	74.70795	11.18489	75.17942			0.00	0	0
Total ES33 Future									0.00	0	8,710
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			6,288.44000	6.28844	6,740,700		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			6,426.57000	6.42657	6,878,830		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			6,357.46000	6.35746	6,809,720		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			7,058.06000	7.05806	7,519,110		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			6,989.19000	6.98919	7,450,240		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			6,920.42000	6.92042	7,381,470		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			5,783.35000	5.78335	6,254,820		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 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			5,916.10000	5.91610	6,387,570		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			5,849.68000	5.84968	6,321,150		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,710
ES42 On 04/02/2016 Bond Future			11.18852	79.81313	11.11878	80.28605			0.00	0	2,750
ES42 On 05/05/2016 Bond Future			11.29934	76.99356	11.22697	77.47570			0.00	0	4,500
Total ES42 Future									0.00	0	7,250
Total For ES42									0.00	0	7,250
I2025 On 04/02/2016 Bond Future			121.61446	121.61446	121.62123	121.62123			0.00	0	2,111
I2025 On 05/05/2016 Bond Future			123.79239	123.79239	123.80025	123.80025			0.00	0	0
Total I2025 Future									0.00	0	2,111
I2025 On 04/02/2016 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	125.99	Put			4,368.77000	4.36877	4,375,540		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Put			4,378.77000	4.37877	4,385,540		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Put			4,388.77000	4.38877	4,395,540		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Put			2,189.75000	2.18975	2,197,610		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			2,199.75000	2.19975	2,207,610		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			2,209.75000	2.20975	2,217,610		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,111
I2033 On 04/02/2016 Bond Future			100.31924	100.31924	98.88669	98.88669			0.00	0	185
I2033 On 05/05/2016 Bond Future			101.14071	101.14071	99.68322	99.68322			0.00	0	0
Total I2033 Future									0.00	0	185
I2033 On 04/02/2016 Bond Future	102.39	Put			3,503.31000	3.50331	2,070,760		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Put			3,513.31000	3.51331	2,080,760		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Put			3,523.31000	3.52331	2,090,760		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Put			2,706.78000	2.70678	1,249,290		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			2,716.78000	2.71678	1,259,290		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			2,726.78000	2.72678	1,269,290		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			125.95801	125.95801	125.96480	125.96480			0.00	0	17,818
I2038	On	05/05/2016	Bond Future			128.21363	128.21363	128.22155	128.22155			0.00	0	0
Total I2038 Future												0.00	0	17,818
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			5,025.20000	5.02520	5,031,990		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			5,035.20000	5.03520	5,041,990		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			5,045.20000	5.04520	5,051,990		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			2,778.45000	2.77845	2,786,370		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			2,788.45000	2.78845	2,796,370		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,768.45000	2.76845	2,776,370		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	17,818
I2046	On	04/02/2016	Bond Future			126.09071	126.09071	126.09720	126.09720			0.00	0	12,126
I2046	On	05/05/2016	Bond Future			126.91952	126.91952	126.92713	126.92713			0.00	0	0
Total I2046 Future												0.00	0	12,126
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			1,892.80000	1.89280	1,899,290		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			1,902.80000	1.90280	1,909,290		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			1,912.80000	1.91280	1,919,290		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			3,062.87000	3.06287	3,070,480		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			3,072.87000	3.07287	3,080,480		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			3,082.87000	3.08287	3,090,480		0.00	0	0
Total I2046 Option												0.00	0	0

Contract 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 I2046									0.00	0	12,126
I2050 On 04/02/2016 Bond Future			134.22249	134.22249	134.22921	134.22921			0.00	0	13,364
I2050 On 05/05/2016 Bond Future			136.62608	136.62608	136.63414	136.63414			0.00	0	0
Total I2050 Future									0.00	0	13,364
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			3,760.79000	3.76079	3,767,510		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			3,770.79000	3.77079	3,777,510		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			3,780.79000	3.78079	3,787,510		0.00	0	0
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			1,355.86000	1.35586	1,363,920		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			1,365.86000	1.36586	1,373,920		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			1,375.86000	1.37586	1,383,920		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	13,364
R186 On 04/02/2016 Bond Future			9.66577	106.94537	9.58557	107.49994		11.34	0.00	0	68,934
R186 On 05/05/2016 Bond Future			9.75535	108.87885	9.67174	109.44448		11.12	0.00	0	0
R186 On 04/08/2016 Bond Future			9.82957	105.70692	9.74223	106.28558		11.00	0.00	0	0
Total R186 Future									0.00	0	68,934
R186 On 04/02/2016 Bond Future	9.20	Put			3,280.90000	3.28090	3,695,480	11.24	0.00	0	700
R186 On 04/02/2016 Bond Future	8.75	Call			103.28000	0.10328	67,820	11.09	0.00	0	0
R186 On 04/02/2016 Bond Future	8.75	Put			6,127.14000	6.12714	6,646,250	11.09	0.00	0	11,695
R186 On 04/02/2016 Bond Future	8.83	Put			5,572.90000	5.57290	6,079,950	11.12	0.00	0	33
R186 On 04/02/2016 Bond Future	8.45	Call			23.81000	0.02381	14,060	11.01	0.00	0	350
R186 On 04/02/2016 Bond Future	8.45	Put			8,324.69000	8.32469	8,869,510	11.01	0.00	0	0
R186 On 04/02/2016 Bond Future	8.85	Call			158.39000	0.15839	107,450	11.13	0.00	0	0
R186 On 04/02/2016 Bond Future	8.85	Put			5,436.99000	5.43699	5,940,620	11.13	0.00	0	0
R186 On 04/02/2016 Bond Future	9.20	Call			557.91000	0.55791	417,920	11.24	0.00	0	0
R186 On 04/02/2016 Bond Future	8.70	Put			6,481.50000	6.48150	7,006,860	11.07	0.00	0	5,000
R186 On 04/02/2016 Bond Future	7.90	Call			0.82000	0.00082	0,390	11.01	0.00	0	680
R186 On 04/02/2016 Bond Future	7.90	Put			12,642.39000	12.64239	13,196,530	11.01	0.00	0	0
R186 On 04/02/2016 Bond Future	8.80	Call			128.42000	0.12842	85,730	11.11	0.00	0	0
R186 On 04/02/2016 Bond Future	8.80	Put			5,778.80000	5.77880	6,290,680	11.11	0.00	0	5,000
R186 On 04/02/2016 Bond Future	8.83	Call			145.79000	0.14579	98,270	11.12	0.00	0	0
R186 On 04/02/2016 Bond Future	8.02	Put			11,677.56000	11.67756	12,231,200	11.01	0.00	0	0
R186 On 04/02/2016 Bond Future	8.40	Call			18.25000	0.01825	10,580	11.01	0.00	0	680
R186 On 04/02/2016 Bond Future	8.40	Put			8,704.74000	8.70474	9,251,640	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.65	Call			65.30000	0.06530	41,450	11.06	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			6,841.24000	6.84124	7,371,960	11.06	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			82.46000	0.08246	53,250	11.07	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			16,023.53000	16.02353	16,578,080	11.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.04000	0.00004	0,010	11.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			15,939.52000	15.93952	16,494,060	11.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.04000	0.00004	0,020	11.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			15,855.58000	15.85558	16,410,130	11.01	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			1.86000	0.00186	0,930	11.01	0.00	0	700
R186	On	04/02/2016	Bond Future	7.49	Call			0.03000	0.00003	0,010	11.01	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			730.81000	0.73081	620,640	10.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			7,253.30000	7.25330	7,708,760	10.88	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			9,923.01000	9.92301	10,431,810	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			328.80000	0.32880	270,960	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			9,853.43000	9.85343	10,361,220	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			47.59000	0.04759	36,770	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			875.77000	0.87577	749,100	10.91	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			6,664.41000	6.66441	7,103,370	10.91	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			315.18000	0.31518	259,340	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			15,829.29000	15.82929	16,384,100	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			9,992.77000	9.99277	10,502,560	10.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			321.93000	0.32193	265,100	10.80	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			843.55000	0.84355	737,700	10.68	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			9,495.99000	9.49599	9,968,800	10.68	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			819.20000	0.81920	715,760	10.68	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			9,619.94000	9.61994	10,095,160	10.68	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			830.98000	0.83098	726,370	10.68	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			9,557.54000	9.55754	10,031,590	10.68	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												0.00	0	101,362
R197	On	04/02/2016	Bond Future			289.69124	289.69124	289.70771	289.70771			0.00	0	714
R197	On	05/05/2016	Bond Future			294.87893	294.87893	294.89804	294.89804			0.00	0	0
Total R197 Future												0.00	0	714
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			7,282.29000	7.28229	7,298,760		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			7,292.29000	7.29229	7,308,760		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			7,302.29000	7.30229	7,318,760		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			5,111.96000	5.11196	5,131,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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			5,091.96000	5.09196	5,111,070		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			5,101.96000	5.10196	5,121,070		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	714
R202	On	04/02/2016	Bond Future			235.28873	235.28873	235.30133	235.30133			0.00	0	43,034
R202	On	05/05/2016	Bond Future			239.50224	239.50224	239.51678	239.51678			0.00	0	0
Total R202 Future												0.00	0	43,034
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			4,688.67000	4.68867	4,701,270		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			4,698.67000	4.69867	4,711,270		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			4,708.67000	4.70867	4,721,270		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,493.22000	7.49322	7,507,760		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7,473.22000	7.47322	7,487,760		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7,483.22000	7.48322	7,497,760		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	43,034
R2023	On	04/02/2016	Bond Future			9.56062	94.32297	9.48548	94.68085		8.75	0.00	0	16,357
R2023	On	05/05/2016	Bond Future			9.66451	92.09810	9.58549	92.46338		8.89	0.00	0	0
R2023	On	04/08/2016	Bond Future			9.74976	93.90267	9.66634	94.27679		8.32	0.00	0	0
Total R2023 Future												0.00	0	16,357
R2023	On	04/02/2016	Bond Future	8.00	Put			7,454.38000	7.45438	7,811,320	8.48	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			2.11000	0.00211	1,120	8.48	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			7,401.85000	7.40185	7,758,740	8.48	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1.85000	0.00185	0,980	8.48	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			7,506.95000	7.50695	7,863,960	8.48	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1.98000	0.00198	1,040	8.48	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			206.08000	0.20608	170,830	8.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			6,718.17000	6.71817	7,048,200	8.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			210.50000	0.21050	174,620	8.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			6,672.09000	6.67209	7,001,490	8.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			215.29000	0.21529	178,740	8.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			6,626.41000	6.62641	6,955,140	8.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/08/2016	Bond Future	8.24	Put			7,123.33000	7.12333	7,443,980	8.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			423.72000	0.42372	369,580	8.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			7,080.58000	7.08058	7,400,560	8.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			430.17000	0.43017	375,360	8.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			7,037.94000	7.03794	7,357,250	8.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			417.35000	0.41735	363,880	8.06	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	16,357
R203	On	04/02/2016	Bond Future			8.48614	102.97266	8.40861	103.08610		1.99	0.00	0	16,689
R203	On	05/05/2016	Bond Future			8.70991	100.66367	8.61632	100.78014		1.91	0.00	0	0
R203	On	04/08/2016	Bond Future			8.90151	102.63637	8.78348	102.75697		1.55	0.00	0	0
Total R203 Future												0.00	0	16,689
R203	On	04/02/2016	Bond Future	7.25	Call			0.60000	0.00060	0,280	1.90	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			1,716.85000	1.71685	1,829,970	1.90	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			0.65000	0.00065	0,300	1.90	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,701.92000	1.70192	1,815,010	1.90	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.56000	0.00056	0,260	1.90	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,731.80000	1.73180	1,844,940	1.90	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			27.88000	0.02788	21,210	1.83	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,750.07000	1.75007	1,859,870	1.83	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			28.71000	0.02871	21,870	1.83	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,738.15000	1.73815	1,847,780	1.83	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			27.15000	0.02715	20,630	1.83	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,762.10000	1.76210	1,872,050	1.83	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			49.04000	0.04904	38,740	1.48	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,646.20000	1.64620	1,756,500	1.48	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			49.97000	0.04997	39,510	1.48	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,636.66000	1.63666	1,746,800	1.48	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			50.92000	0.05092	40,290	1.48	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,627.14000	1.62714	1,737,110	1.48	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	16,689
R2030	On	04/02/2016	Bond Future			10.06019	84.90940	9.99024	85.37224			0.00	0	18,752
R2030	On	05/05/2016	Bond Future			10.14827	86.44477	10.07577	86.91678			0.00	0	0
Total R2030 Future												0.00	0	18,752
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			8,916.40000	8.91640	9,379,240		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			8,839.96000	8.83996	9,302,800		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.76	Put			8,763.62000	8.76362	9,226,460		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			7,467.08000	7.46708	7,939,090		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			7,393.48000	7.39348	7,865,490		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			7,540.77000	7.54077	8,012,780		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	18,752
R2032	On	04/02/2016	Bond Future			10.14966	88.02514	10.07467	88.55036		14.72	0.00	0	8,437
R2032	On	05/05/2016	Bond Future			10.23517	85.45891	10.15751	85.99456		15.22	0.00	0	0
R2032	On	04/08/2016	Bond Future			10.30813	87.13415	10.22762	87.68188		14.44	0.00	0	0
Total R2032 Future												0.00	0	8,437
R2032	On	04/02/2016	Bond Future	8.69	Call			8.89000	0.00889	5,160	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			10,635.86000	10.63586	11,157,350	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			9.41000	0.00941	5,480	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			10,552.86000	10.55286	11,074,150	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			9.95000	0.00995	5,820	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			10,469.98000	10.46998	10,991,070	14.31	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			110.88000	0.11088	75,830	14.39	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			6,609.26000	6.60926	7,099,430	14.39	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			167.13000	0.16713	117,600	14.43	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			5,886.40000	5.88640	6,362,090	14.43	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			554.75000	0.55475	473,480	14.81	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			9,170.25000	9.17025	9,624,630	14.81	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			565.57000	0.56557	483,040	14.81	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			9,101.27000	9.10127	9,554,390	14.81	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			544.54000	0.54454	464,490	14.81	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			9,239.94000	9.23994	9,695,540	14.81	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			999.89000	0.99989	889,970	14.04	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			10,045.00000	10.04500	10,482,810	14.04	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			1,014.14000	1.01414	903,010	14.04	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			9,979.99000	9.97999	10,416,590	14.04	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			986.53000	0.98653	877,770	14.04	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			10,111.01000	10.11101	10,549,980	14.04	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	8,481
R2037	On	04/02/2016	Bond Future			10.24805	85.24436	10.17304	85.81128		16.60	0.00	0	50,569
R2037	On	05/05/2016	Bond Future			10.33056	86.78584	10.25301	87.36386		16.42	0.00	0	0
R2037	On	04/08/2016	Bond Future			10.40293	84.22712	10.32261	84.81808		16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												0.00	0	50,569
R2037	On	04/02/2016	Bond Future	9.30	Call			123.53000	0.12353	84,790	16.17	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			7,193.77000	7.19377	7,721,950	16.17	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			208.94000	0.20894	148,730	16.23	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			6,168.65000	6.16865	6,675,360	16.23	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			7.67000	0.00767	4,410	16.15	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			12,112.81000	12.11281	12,676,470	16.15	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			8.13000	0.00813	4,690	16.15	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			12,019.65000	12.01965	12,583,130	16.15	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			8.61000	0.00861	4,990	16.15	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			11,926.64000	11.92664	12,489,940	16.15	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			10,801.66000	10.80166	11,302,920	15.97	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			523.54000	0.52354	445,510	15.98	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			10,722.45000	10.72245	11,222,440	15.98	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			503.16000	0.50316	427,600	15.97	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			10,881.70000	10.88170	11,384,160	15.97	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			513.00000	0.51300	436,240	15.97	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,360.92000	1.36092	1,219,630	15.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			9,934.11000	9.93411	10,383,780	15.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,379.23000	1.37923	1,236,500	15.92	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			9,866.25000	9.86625	10,314,480	15.92	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,343.78000	1.34378	1,203,860	15.91	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			10,003.27000	10.00327	10,454,310	15.91	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												0.00	0	50,601
R204	On	04/02/2016	Bond Future			8.89878	98.84705	8.81236	99.05879		3.83	0.00	0	38,369
R204	On	05/05/2016	Bond Future			9.06555	100.63416	8.96942	100.85067		3.65	0.00	0	0
R204	On	04/08/2016	Bond Future			9.20664	98.56361	9.09822	98.78618		3.35	0.00	0	0
Total R204 Future												0.00	0	38,369
R204	On	04/02/2016	Bond Future	7.49	Call			0.88000	0.00088	0,400	3.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,313.20000	3.31320	3,524,460	3.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.94000	0.00094	0,430	3.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,287.70000	3.28770	3,498,930	3.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			1.01000	0.00101	0,460	3.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,262.21000	3.26221	3,473,400	3.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			91.13000	0.09113	71,420	3.51	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			2,913.91000	2.91391	3,110,710	3.51	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			93.26000	0.09326	73,170	3.51	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			2,892.67000	2.89267	3,089,090	3.51	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			95.54000	0.09554	75,030	3.51	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
R204	On	05/05/2016	Bond Future	7.76	Put			2,871.59000	2.87159	3,067,590	3.51	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			161.74000	0.16174	133,350	3.22	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			2,983.99000	2.98399	3,178,170	3.22	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			164.62000	0.16462	135,830	3.22	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			2,965.56000	2.96556	3,159,340	3.22	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			159.05000	0.15905	131,060	3.22	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			3,002.61000	3.00261	3,197,190	3.22	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	38,369
R2040	On	04/02/2016	Bond Future			10.34351	88.38576	10.26851	88.98367		17.08	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			10.42724	89.98402	10.34969	90.59361		16.90	0.00	0	0
R2040	On	04/08/2016	Bond Future			10.50114	87.23741	10.42081	87.86063		16.85	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			201.52000	0.20152	143,000	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			6,831.33000	6.83133	7,370,720	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			209.52000	0.20952	149,070	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			6,749.00000	6.74900	7,286,460	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			217.77000	0.21777	155,360	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			6,667.07000	6.66707	7,202,570	16.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			1,173.81000	1.17381	1,026,010	16.57	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			8,255.73000	8.25573	8,717,520	16.57	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			1,135.52000	1.13552	991,380	16.56	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			8,397.52000	8.39752	8,862,970	16.56	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			1,154.47000	1.15447	1,008,510	16.56	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			8,326.36000	8.32636	8,789,990	16.56	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			9,436.83000	9.43683	9,883,850	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,771.01000	1.77101	1,598,000	16.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			9,572.11000	9.57211	10,022,320	16.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,792.94000	1.79294	1,618,340	16.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			9,504.20000	9.50420	9,952,820	16.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,815.28000	1.81528	1,639,080	16.51	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			10.32221	85.89174	10.24718	86.49293		17.65	0.00	0	19,969
R2044	On	05/05/2016	Bond Future			10.40259	87.44490	10.32504	88.05783		17.48	0.00	0	0
R2044	On	04/08/2016	Bond Future			10.47331	84.77387	10.39304	85.40038		17.43	0.00	0	0
Total R2044 Future												0.00	0	19,969
R2044	On	04/02/2016	Bond Future	9.00	Put			11,200.87000	11.20087	11,793,180	17.18	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			24.32000	0.02432	15,010	17.18	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			11,102.75000	11.10275	11,694,630	17.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.58	Call			303.90000	0.30390	221,720	17.34	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			5,990.78000	5.99078	6,509,790	17.34	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			21.88000	0.02188	13,410	17.18	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			11,299.23000	11.29923	11,891,950	17.18	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			23.07000	0.02307	14,190	17.18	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			490.06000	0.49006	415,800	17.01	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			12,177.18000	12.17718	12,715,850	17.01	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			470.75000	0.47075	398,910	17.01	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			12,356.43000	12.35643	12,897,520	17.01	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			480.33000	0.48033	407,280	17.01	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			12,266.64000	12.26664	12,806,520	17.01	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			9,409.62000	9.40962	9,856,480	17.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,878.63000	1.87863	1,697,350	17.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			9,341.72000	9.34172	9,786,950	17.08	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,832.76000	1.83276	1,654,740	17.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			9,477.86000	9.47786	9,926,350	17.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,855.60000	1.85560	1,675,950	17.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	19,969
R2048	On	04/02/2016	Bond Future			10.30303	89.43401	10.22799	90.04564		17.25	536,604.06	6	60,433
R2048	On	05/05/2016	Bond Future			10.37847	86.61371	10.30096	87.23719		17.94	0.00	0	0
R2048	On	04/08/2016	Bond Future			10.44263	88.31095	10.36248	88.94828		17.04	0.00	0	0
Total R2048 Future												536,604.06	6	60,433
R2048	On	04/02/2016	Bond Future	8.99	Call			23.41000	0.02341	14,400	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			11,374.14000	11.37414	11,976,760	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			24.69000	0.02469	15,240	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			11,273.21000	11.27321	11,875,390	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			26.04000	0.02604	16,120	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			11,172.54000	11.17254	11,774,250	16.78	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			199.89000	0.19989	141,460	16.88	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			7,037.05000	7.03705	7,590,250	16.88	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			293.40000	0.29340	213,270	16.92	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			6,198.08000	6.19808	6,729,580	16.92	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			506.16000	0.50616	429,580	17.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			12,339.97000	12.33997	12,886,870	17.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			516.43000	0.51643	438,580	17.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			12,248.34000	12.24834	12,793,970	17.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			496.05000	0.49605	420,730	17.46	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			12,431.95000	12.43195	12,980,110	17.46	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,384.80000	1.38480	1,240,100	16.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.24	Put			11,308.47000	11.30847	11,801,100	16.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,403.13000	1.40313	1,256,960	16.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			11,229.39000	11.22939	11,720,550	16.57	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,422.68000	1.42268	1,274,960	16.58	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			11,151.71000	11.15171	11,641,320	16.58	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												536,604.06	6	60,583
R207	On	04/02/2016	Bond Future			9.15571	94.31314	9.07558	94.56333		5.35	15,844,607.52	168	46,608
R207	On	05/05/2016	Bond Future			9.30134	96.01827	9.21453	96.27399		5.16	0.00	0	0
R207	On	04/08/2016	Bond Future			9.42441	94.25415	9.32950	94.51679		4.85	0.00	0	0
Total R207 Future												15,844,607.52	168	46,608
R207	On	04/02/2016	Bond Future	7.27	Call			0.05000	0.00005	0,020	5.16	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			5,859.69000	5.85969	6,109,850	5.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.28000	0.00028	0,130	5.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,122.62000	5.12262	5,372,660	5.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.31000	0.00031	0,140	5.16	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,089.29000	5.08929	5,339,310	5.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.33000	0.00033	0,150	5.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,055.97000	5.05597	5,305,980	5.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			100.47000	0.10047	80,430	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			4,234.21000	4.23421	4,469,890	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			102.82000	0.10282	82,380	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			4,205.47000	4.20547	4,440,750	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			49.43000	0.04943	38,550	4.98	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,090.11000	5.09011	5,334,950	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			98.16000	0.09816	78,510	4.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			4,263.01000	4.26301	4,499,080	4.98	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			245.80000	0.24580	208,870	4.66	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,021.48000	4.02148	4,247,190	4.66	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			250.09000	0.25009	212,640	4.66	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			3,996.68000	3.99668	4,221,870	4.66	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			241.90000	0.24190	205,450	4.66	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,046.67000	4.04667	4,272,860	4.66	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												15,844,607.52	168	46,713
R208	On	04/02/2016	Bond Future			9.32360	92.09652	9.24312	92.39926		6.83	0.00	0	40,521
R208	On	05/05/2016	Bond Future			9.44506	90.35989	9.35935	90.66895		6.86	0.00	0	0
R208	On	04/08/2016	Bond Future			9.54637	92.13079	9.45459	92.44760		6.32	0.00	0	0
Total R208 Future												0.00	0	40,521
R208	On	04/02/2016	Bond Future	7.75	Call			1.01000	0.00101	0,490	6.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.75	Put			5,849.46000	5.84946	6,151,680	6.60	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1.08000	0.00108	0,530	6.60	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			5,808.86000	5.80886	6,111,050	6.60	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.94000	0.00094	0,460	6.60	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			5,890.09000	5.89009	6,192,350	6.60	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			140.06000	0.14006	113,310	6.62	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			5,180.51000	5.18051	5,462,820	6.62	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			133.76000	0.13376	108,030	6.62	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			5,251.46000	5.25146	5,534,790	6.62	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			136.79000	0.13679	110,570	6.62	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			5,215.86000	5.21586	5,498,700	6.62	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			271.87000	0.27187	231,900	6.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			5,478.94000	5.47894	5,755,780	6.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			276.27000	0.27627	235,770	6.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			5,446.31000	5.44631	5,722,620	6.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			267.53000	0.26753	228,080	6.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			5,511.64000	5.51164	5,789,000	6.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	40,521
R209	On	04/02/2016	Bond Future			10.12511	69.20212	10.05008	69.67497		16.85	0.00	0	41,344
R209	On	05/05/2016	Bond Future			10.19903	67.30352	10.12161	67.78562		17.46	0.00	0	0
R209	On	04/08/2016	Bond Future			10.26154	68.62281	10.18159	69.11562		16.61	0.00	0	0
Total R209 Future												0.00	0	41,344
R209	On	04/02/2016	Bond Future	8.74	Call			11.53000	0.01153	6,840	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			9,174.73000	9.17473	9,642,890	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			12.19000	0.01219	7,260	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			9,098.41000	9.09841	9,566,330	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			12.88000	0.01288	7,690	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			9,022.23000	9.02223	9,489,890	16.38	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			363.10000	0.36310	271,900	16.63	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			3,856.75000	3.85675	4,238,400	16.63	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			531.80000	0.53180	454,720	16.98	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			8,166.15000	8.16615	8,571,170	16.98	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			542.19000	0.54219	463,920	16.99	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			8,102.72000	8.10272	8,506,550	16.99	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			104.82000	0.10482	85,170	16.98	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			13,604.35000	13.60435	14,066,800	16.98	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			522.03000	0.52203	446,090	16.98	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			8,230.31000	8.23031	8,636,470	16.98	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			4,959.24000	4.95924	4,642,980	16.99	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Put			2,441.62000	2.44162	2,618,170	16.99	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,340.47000	1.34047	1,206,440	16.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			7,524.18000	7.52418	7,882,960	16.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,357.66000	1.35766	1,222,360	16.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			7,470.42000	7.47042	7,827,930	16.27	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			2,027.60000	2.02760	1,847,000	16.42	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			5,789.08000	5.78908	6,101,290	16.42	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,323.43000	1.32343	1,190,660	16.26	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			7,578.19000	7.57819	7,938,230	16.26	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												0.00	0	68,944
R210	On	04/02/2016	Bond Future			178.76177	178.76177	178.77141	178.77141			0.00	0	3,861
R210	On	05/05/2016	Bond Future			179.79638	179.79638	179.80762	179.80762			0.00	0	0
Total R210 Future												0.00	0	3,861
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			6,218.59000	6.21859	6,228,230		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			6,228.59000	6.22859	6,238,230		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			6,238.59000	6.23859	6,248,230		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			5,192.38000	5.19238	5,203,620		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			5,202.38000	5.20238	5,213,620		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			5,182.38000	5.18238	5,193,620		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,861
R211	On	04/02/2016	Bond Future			134.60556	134.60556	134.61278	134.61278			0.00	0	860
R211	On	05/05/2016	Bond Future			137.01613	137.01613	137.02457	137.02457			0.00	0	0
Total R211 Future												0.00	0	860
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			4,377.22000	4.37722	4,384,440		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			4,387.22000	4.38722	4,394,440		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			4,397.22000	4.39722	4,404,440		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,985.43000	1.98543	1,993,870		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Put			1,965.43000	1.96543	1,973,870		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			1,975.43000	1.97543	1,983,870		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	860
R212	On	04/02/2016	Bond Future			140.07888	140.07888	140.48005	140.48005			0.00	0	1,569
R212	On	05/05/2016	Bond Future			142.58747	142.58747	142.99691	142.99691			0.00	0	0
Total R212 Future												0.00	0	1,569
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			5,509.95000	5.50995	5,911,120		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			5,519.95000	5.51995	5,921,120		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			5,529.95000	5.52995	5,931,120		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,013.09000	2.01309	2,422,530		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			1,993.09000	1.99309	2,402,530		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			2,003.09000	2.00309	2,412,530		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			10.08006	79.52208	10.01013	79.96580		14.66	0.00	0	41,590
R213	On	05/05/2016	Bond Future			10.16000	77.41001	10.08769	77.86243		15.14	0.00	0	0
R213	On	04/08/2016	Bond Future			10.22713	78.92681	10.15221	79.38955		14.38	0.00	0	0
Total R213 Future												0.00	0	41,590
R213	On	04/02/2016	Bond Future	8.74	Call			14.52000	0.01452	8,970	14.25	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			8,758.88000	8.75888	9,197,050	14.25	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			15.31000	0.01531	9,490	14.25	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			8,685.43000	8.68543	9,123,330	14.25	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			16.15000	0.01615	10,040	14.25	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			8,612.12000	8.61212	9,049,730	14.25	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			342.16000	0.34216	291,310	14.73	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			9,526.10000	9.52610	9,927,670	14.73	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			349.09000	0.34909	297,390	14.73	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			9,459.28000	9.45928	9,860,000	14.73	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			356.13000	0.35613	303,570	14.73	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			9,392.66000	9.39266	9,792,520	14.73	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			974.68000	0.97468	875,330	13.97	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			8,698.32000	8.69832	9,061,710	13.97	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
R213	On	04/08/2016	Bond Future	9.00	Call			987.61000	0.98761	887,230	13.97	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			8,640.18000	8.64018	9,002,540	13.97	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			1,001.38000	1.00138	899,940	13.97	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			8,582.96000	8.58296	8,944,260	13.97	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	41,590
R214	On	04/02/2016	Bond Future			10.23674	69.39107	10.16679	69.84189		17.43	10,408,660.50	150	29,967
R214	On	05/05/2016	Bond Future			10.30910	67.34934	10.23693	67.80905		18.11	0.00	0	4,680
R214	On	04/08/2016	Bond Future			10.37020	68.66908	10.29567	69.13903		17.23	0.00	0	0
Total R214 Future												10,408,660.50	150	34,647
R214	On	04/02/2016	Bond Future	7.99	Call			0.02000	0.00002	0,010	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			17,032.22000	17.03222	17,483,030	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.03000	0.00003	0,010	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			16,938.48000	16.93848	17,389,280	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.03000	0.00003	0,010	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			16,844.90000	16.84490	17,295,700	16.96	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			131.67000	0.13167	93,730	17.01	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			5,799.20000	5.79920	6,212,080	17.01	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			195.82000	0.19582	143,120	17.06	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			5,127.38000	5.12738	5,525,500	17.06	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			449.85000	0.44985	386,740	17.62	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			9,239.31000	9.23931	9,635,910	17.62	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			459.09000	0.45909	394,950	17.63	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			9,169.97000	9.16997	9,565,540	17.63	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			793.22000	0.79322	694,630	17.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			7,281.86000	7.28186	7,642,980	17.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			441.17000	0.44117	379,060	17.62	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			9,309.35000	9.30935	9,706,950	17.62	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,698.36000	3.69836	3,446,700	17.26	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,670.90000	3.67090	3,889,190	17.26	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			7,323.42000	7.32342	6,962,010	17.86	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,435.13000	1.43513	1,543,670	17.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,215.90000	1.21590	1,098,990	16.76	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			8,491.96000	8.49196	8,847,290	16.75	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,199.72000	1.19972	1,083,980	16.75	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			8,431.79000	8.43179	8,786,000	16.75	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			8,372.73000	8.37273	8,725,770	16.76	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,281.91000	1.28191	1,160,270	16.77	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			8,139.03000	8.13903	8,487,340	16.77	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			433.12000	0.43312	381,920	16.75	0.00	0	1,300

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 04/08/2016 Bond Future	8.55	Put			13,259.96000	13.25996	13,678,710	16.75	0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			1,184.52000	1.18452	1,069,900	16.75	0.00	0	0
Total R214 Option									0.00	0	15,250
Total For R214									10,408,660.50	150	49,897
Total for Bond									26,789,872.08	324	692,250
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
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

Contract 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 R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/02/2016 GOVI			469.28500	469.28500	471.42100	471.42100				0.00	0	487
GOVI On 05/05/2016 GOVI			477.77100	477.77100	479.95000	479.95000				0.00	0	146
GOVI On 04/08/2016 GOVI			487.03300	487.03300	489.26300	489.26300				0.00	0	0
Total GOVI Future										0.00	0	633
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			405,690.00000	40.56900	427,050,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			405,790.00000	40.57900	427,150,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			405,890.00000	40.58900	427,250,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			380,400.00000	38.04000	402,190,000			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			380,500.00000	38.05000	402,290,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			380,600.00000	38.06000	402,390,000			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			317,270.00000	31.72700	339,570,000			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			317,370.00000	31.73700	339,670,000			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			317,470.00000	31.74700	339,770,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	633
Total for GOVI										0.00	0	633
AL37 On 04/02/2016 Index Future			454.08900	454.08900	455.41300	455.41300				0.00	0	2
AL37 On 05/05/2016 Index Future			462.30000	462.30000	463.65200	463.65200				0.00	0	0
Total AL37 Future										0.00	0	2
Total For AL37										0.00	0	2
AL7T On 04/02/2016 Index Future			516.87700	516.87700	519.37200	519.37200				0.00	0	0
AL7T On 05/05/2016 Index Future			526.22400	526.22400	528.76800	528.76800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 04/02/2016 Index Future			469.30700	469.30700	471.61100	471.61100				0.00	0	620
ALBI On 05/05/2016 Index Future			477.79300	477.79300	480.14300	480.14300				0.00	0	0
ALBI On 04/08/2016 Index Future			487.05600	487.05600	489.46000	489.46000				0.00	0	0
Total ALBI Future										0.00	0	620
Total For ALBI										0.00	0	620
IGOV On 04/02/2016 Index Future			232.49200	232.49200	232.59000	232.59000				0.00	0	1,038
IGOV On 05/05/2016 Index Future			236.65600	236.65600	236.75800	236.75800				0.00	0	21
IGOV On 04/08/2016 Index Future			241.23900	241.23900	241.34700	241.34700				0.00	0	0
Total IGOV Future										0.00	0	1,059
Total For IGOV										0.00	0	1,059
ILBI On 04/02/2016 Index Future			629.94900	629.94900	630.28800	630.28800				0.00	0	157
ILBI On 05/05/2016 Index Future			640.69100	640.69100	641.03700	641.03700				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,838
JIBAR f On 20/01/2016 Jibar Future			6.71000	93.29000	6.71000	93.29000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.99000	93.01000	6.99000	93.01000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.06000	92.94000	7.06000	92.94000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.23000	92.77000	7.23000	92.77000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.28000	92.72000	7.28000	92.72000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.74000	92.26000	7.74000	92.26000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.07000	91.93000	8.07000	91.93000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.21000	91.79000	8.21000	91.79000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.40000	91.60000	8.40000	91.60000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			8.53000	91.47000	8.53000	91.47000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.63000	91.37000	8.63000	91.37000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			106.47300	106.47300	106.47875	106.47875				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			103.87837	103.87837	103.88435	103.88435				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			100.33145	100.33145	100.33356	100.33356				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.47594	100.47594	100.47851	100.47851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			101.29387	101.29387	101.29748	101.29748				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.91245	100.91245	100.91634	100.91634				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			103.04188	103.04188	103.04711	103.04711				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			102.66982	102.66982	102.67517	102.67517				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 :										26,789,872.08	324	696,721
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.13537				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.26365				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			10.41500	99.58637	10.41500	99.55861				0.00	0	2,900,000,000
Total AA05 SPOT										0.00	0	2,900,000,000
Total For AA05										0.00	0	2,900,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.72612				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			10.99500	96.18878	10.99500	96.16065				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	103.97400	10.00000	103.94700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.91580				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.86964				0.00	0	0
Total AB011 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 AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			10.80500	94.93829	10.80500	94.91085			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.56727	100.00000	10.54167			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	101.34469	10.84000	101.31531			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	10.85682	100.00000	10.83532			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	103.77697	11.37000	103.74545			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.61617	100.00000	10.59017			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	88.87973	11.81000	88.85132			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	10.73714	100.00000	10.71085			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.72684			0.00	40,000,000	120,000,000
Total AB08 SPOT									0.00	40,000,000	120,000,000
Total For AB08									0.00	40,000,000	120,000,000
AB09 On 03/05/2017 Spot Bond			9.92500	102.18256	9.92500	102.15536		794,000,000,000.00		80,000,000	540,000,000
Total AB09 SPOT								794,000,000,000.00		80,000,000	540,000,000
Total For AB09								794,000,000,000.00		80,000,000	540,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800			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			2.91000	118.63783	2.91000	268.32202			0.00	0	0
Total ABCPI3 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 ABCPI3									0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	100.49189			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.04316			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				100.00000	0.00000	100.41254			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				100.00000	0.00000	100.42210			0.00	0	20,000,000
Total ABFN09 SPOT									0.00	0	20,000,000
Total For ABFN09									0.00	0	20,000,000
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.01904			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				100.00000	0.00000	99.74675			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				100.00000	0.00000	99.44393			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				100.00000	0.00000	101.38505			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				100.00000	0.00000	101.52359			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				100.00000	0.00000	101.13132			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				100.00000	0.00000	101.16064			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			2.24000	178.28368	2.24000	178.25796			0.00	0	0
Total ABN05 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 ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	180.73800	2.17000	180.71229				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	193.37095	1.82000	193.34527				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			9.32125	83.18516	9.32125	83.16485				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			9.32125	83.18516	9.32125	83.16485				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.31956				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	99.93000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	100.30000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	99.97857				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	99.81781				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	96.94000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	97.18000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	96.86000				0.00	0	0
Total ABN53 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 ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	96.52000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.14738				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.77803				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	95.74000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	94.99000				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			2.85000	94.10581	2.85000	112.88563				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			2.69000	99.75391	2.69000	164.39394				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			2.60000	112.38660	2.60000	215.23476				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	92.96000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			11.05000	86.67510	11.05000	86.64934				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	106.28000				0.00	0	0
Total ABN70 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 ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	39.04000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.12639				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	101.53000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	110.77500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.23244	9.63000	106.20514				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	105.20000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.95500	97.55709	10.95500	97.52866				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			10.37000	87.42173	10.37000	87.39758				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	115.23000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	144.68000				0.00	0	0
Total ABN82 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 ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.05000	96.97384	11.05000	96.94535				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	94.68000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.55128				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				100.00000	0.00000	101.40255				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			9.52500	103.64751	9.52500	103.62103				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			10.84500	96.67543	10.84500	96.64755				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			10.60000	96.71735	10.60000	96.68991				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			11.07500	95.08521	11.07500	95.05705				0.00	0	0
Total ABS13 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 ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.59500	96.56631	10.59500	96.53892			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			11.06000	95.34066	11.06000	95.31246			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.80000	93.48205	11.80000	93.45261			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			11.80000	94.23988	11.80000	94.21020			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			10.52000	92.75452	10.52000	92.72855			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			11.55000	86.14196	11.55000	86.11539		693,000,000,000.00		60,000,000	3,710,000,000
Total ABS7 SPOT								693,000,000,000.00		60,000,000	3,710,000,000
Total For ABS7								693,000,000,000.00		60,000,000	3,710,000,000
ABS9 On 17/03/2016 Spot Bond			8.73500	102.91176	8.73500	102.88755			0.00	0	50,000,000
Total ABS9 SPOT									0.00	0	50,000,000
Total For ABS9									0.00	0	50,000,000
ABS12 On 07/12/2023 Spot Bond			2.31000	220.32024	2.31000	279.10496			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.54000	131.67382	2.54000	134.59019			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			2.35000	134.80181	2.35000	137.48938			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	0.01081	100.00000	0.01078			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	13.95883	100.00000	13.92464			0.00	0	0
Total ACL02U 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 ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	75.96107				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	82.91572	100.00000	82.72727				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.82212				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.82212				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.84346				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				100.00000	0.00000	103.84346				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.80077				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.33852				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.34765				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.35136				0.00	40,000,000	120,000,000
Total ACL097 SPOT										0.00	40,000,000	120,000,000

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 ACL097										0.00	40,000,000	120,000,000
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.34386				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.32722				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.81000	97.98807	10.81000	97.82661				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										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
ACL124 On 20/09/2016 Spot Bond				100.00000	0.00000	94.72447				0.00	0	0
Total ACL124 SPOT										0.00	0	0
Total For ACL124										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	237.06667				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	237.13854				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	100.33463				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL132 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL132 SPOT										0.00	0	0
Total For ACL132										0.00	0	0
ACL134 On 02/09/2016 Spot Bond				100.00000	0.00000	100.76201				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0

Contract 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 ACL137										0.00	0	0
ACL137 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
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	104.38329				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.03626				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	104.90500	10.00000	104.87800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97725				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	100.96435				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.33578				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94295				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.32924				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.31603				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	102.97622	10.23000	102.94799				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	107.13270				0.00	0	0
Total ACL165 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 ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.88000	97.37452	10.88000	97.34634				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.32803				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	121.94620	1.75000	122.06717				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31680				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.32604				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.30755				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.41154				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31767				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.30420				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.94982				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.32420				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.32135				0.00	0	0
Total ACL186 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 ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.33717				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.34205				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.34327				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.34327				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.31864				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.36193				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43378				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	100.97867				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.34968				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.34082				0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	171.09932				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	172.31976				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.30832				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.29754				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.91978				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.30458				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	98.65663				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.31680				0.00	40,000,000	120,000,000
Total ACL214 SPOT										0.00	40,000,000	120,000,000
Total For ACL214										0.00	40,000,000	120,000,000
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.30050				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.30013				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.33126				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.24033				0.00	0	0
Total ACL218 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 ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.61171				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.58514				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.32974				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.32409				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.58899				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.46734				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.49455				0.00	40,000,000	90,000,000
Total ADCB03 SPOT										0.00	40,000,000	90,000,000
Total For ADCB03										0.00	40,000,000	90,000,000
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.93872				0.00	40,000,000	90,000,000
Total ADCB04 SPOT										0.00	40,000,000	90,000,000
Total For ADCB04										0.00	40,000,000	90,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.75832				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	96.75767	100.00000	96.51084				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	18.93425	100.00000	18.86154				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.00000	0.00000	100.62163				0.00	0	0
Total ADCP11 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 ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	88.37694	100.00000	88.18141				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	57.52170	100.00000	57.38235				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	14.52861	100.00000	14.49303				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	2.26843	100.00000	2.26287				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	101.63001				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.69290				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.90246				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	101.59646				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			8.42500	100.86372	8.42500	100.84099				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	102.03859				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	102.36291				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL011 On 15/04/2020 Spot Bond			100.00000	39.29195	100.00000	39.19062				0.00	0	0
Total AHL01U 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 AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.73100	100.00000	10.70333			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			10.40000	97.77545	10.40000	97.74822			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			11.05000	105.20778	11.05000	105.17687			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			8.75500	103.83599	8.75500	103.81146			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.79000	92.55290	10.79000	92.52619			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	13.56569	100.00000	13.53567			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.37500	91.36412	11.37500	91.33635		2,957,500,000,000.00	260,000,000	260,000,000	
Total AIR05 SPOT								2,957,500,000,000.00	260,000,000	260,000,000	
Total For AIR05								2,957,500,000,000.00	260,000,000	260,000,000	
AIRL01 On 30/04/2028 Spot Bond			2.94000	168.22526	2.94000	168.19784		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.59410		0.00	0	0	
Total ANG010 SPOT								0.00	0	0	
Total For ANG010								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.15807		0.00	0	0	
Total APF01 SPOT								0.00	0	0	
Total For APF01								0.00	0	0	
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.16938		0.00	0	0	
Total APF02 SPOT								0.00	0	0	
Total For APF02								0.00	0	0	
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.22423		0.00	0	0	
Total APF03 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 APF03										0.00	0	0
ASN00: 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
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.29681				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.67612				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.28951				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: 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
ASN01: 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
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.31602				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	109.35297				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: 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
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	95.21000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.47416				0.00	0	0
Total ASN017 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 ASN017										0.00	0	0
ASN02 On 09/06/2017 Spot Bond				100.00000	0.00000	114.08703				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			2.85000	130.41980	2.85000	233.87528				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	98.47474				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	86.78893				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	101.21552				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			2.86500	163.91689	2.86500	207.64925				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	96.58363				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0

Contract 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 ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.24074				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	99.81656				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.73766				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.72087				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.56645				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.49248				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.73985				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	94.87870				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.41346				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.20805				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 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 ASN070									0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.08243			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	86.63770			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.36698			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.31124			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.55867			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.33712			0.00	28,000,000	7,000,000
Total ASN083 SPOT									0.00	28,000,000	7,000,000
Total For ASN083									0.00	28,000,000	7,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.82653			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.15570			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0

Contract 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 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
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	99.91579				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 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
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	101.70386				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 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
ASN095 On 10/11/2020 Spot Bond				100.00000	0.00000	101.23951				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 17/08/2016 Spot Bond				100.00000	0.00000	100.92284				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	56.57352				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				100.00000	0.00000	100.77306				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.32050				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	100.64459				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond			100.00000	3.28588	100.00000	3.27954				0.00	0	0
Total ASN114 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 ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	50.73945	100.00000	50.62715				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	28.33826	100.00000	28.26885				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	28.42045	100.00000	28.35084				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	28.05059	100.00000	27.98189				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	40.73520	100.00000	40.63543				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	57.09755	100.00000	56.95771				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	20.92345	100.00000	20.87221				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	55.88824	100.00000	55.75135				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	82.76491	100.00000	82.58058				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	1.49882	100.00000	1.49515				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	16.16565	100.00000	16.12606				0.00	0	0
Total ASN89U 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 ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.44368				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.27786				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.25509				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.27500	101.43082	10.27500	101.40305				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				100.00000	0.00000	102.07958				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.32242				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.49178				0.00	0	50,000,000
Total BAW17 SPOT										0.00	0	50,000,000
Total For BAW17										0.00	0	50,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.00785				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.09500	95.09380	11.09500	95.06574				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
BAW20 On 15/01/2016 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			11.26500	93.95885	11.26500	93.93057				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				100.00000	0.00000	100.64458				0.00	0	0
Total BAW22 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 BAW22										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.75884				0.00	0	150,000,000
Total BAW3 SPOT										0.00	0	150,000,000
Total For BAW3										0.00	0	150,000,000
BAW8 On 02/10/2017 Spot Bond			10.07500	102.33886	10.07500	102.31138				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.13154	100.50157	11.13154	100.46503				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.11701				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.83243	99.85183	10.83243	99.88143				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.76699	98.64388	12.76699	98.40962				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	179,004,700
Total BAYA09 SPOT										0.00	0	179,004,700
Total For BAYA09										0.00	0	179,004,700
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.11983				0.00	0	121,716,200
Total BAYA11 SPOT										0.00	0	121,716,200
Total For BAYA11										0.00	0	121,716,200
BAYA12 On 31/03/2016 Spot Bond			11.38154	100.06775	11.38154	100.03162				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			11.38154	100.32705	11.38154	100.15192				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.26257	11.06000	100.29031				0.00	0	0
Total BAYA15 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 BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.70238	98.21942	10.70238	99.96027				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	100.60543				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	100.22687				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.22687				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.64090	97.73834	12.64090	98.37717				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.85000	98.16750	12.85000	97.76892				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90621				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.77500	80.38526	12.77500	96.18986				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	99.87304	9.28000	99.89840				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.11669				0.00	0	2,700,000,000
Total BAYA31 SPOT										0.00	0	2,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA31										0.00	0	2,700,000,000
BAYA31 On 31/03/2018 Spot Bond			12.75000	78.23103	12.75000	95.59052				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.11356				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.11617				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.11617				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.11231				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11129				0.00	0	2,900,000,000
Total BAYA39 SPOT										0.00	0	2,900,000,000
Total For BAYA39										0.00	0	2,900,000,000
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	92.70161				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11129				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.11252				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.10797				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.11140				0.00	0	0
Total BAYA45 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 BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.00000	0.00000	100.09787				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			14.12699	100.54094	14.12699	100.50330				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.78605	99.91639	15.78605	99.77521				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.76874	99.59339	14.76874	99.77721				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.14975				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.14975				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.14975				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.15487				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.13173				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	50.38125	100.00000	50.28567				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.92057	100.00000	18.87422				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.21984	100.00000	17.17767				0.00	0	0
Total BAYD2U 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 BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.62954	100.00000	10.60350				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	10.63098	100.00000	10.60466				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	12.85161	100.00000	12.82013				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.13570	100.00000	11.10843				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	86.08491	100.00000	85.88235				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.49929				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.94180				0.00	200,000,000	200,000,000
Total BCJ06 SPOT										0.00	200,000,000	200,000,000
Total For BCJ06										0.00	200,000,000	200,000,000
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	101.59756				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.00000	0.00000	100.94470				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.13375	100.00000	11.10648				0.00	0	0
Total BCP3U 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 BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.13375	100.00000	11.10648				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			2.21000	102.08080	2.21000	185.53490				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			9.57000	88.85627	9.57000	141.98726				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			9.57000	90.24774	9.57000	142.55254				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			9.95500	88.88408	9.95500	88.86048				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			9.51000	97.22801	9.51000	97.20320				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	9.50304	100.00000	9.47951				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.22366	100.00000	8.20330				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.22366	100.00000	8.20330				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.72428	100.00000	8.70269				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0

Contract 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 BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	11.67242	100.00000	11.64352				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	16.12244	100.00000	16.08251				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				100.00000	0.00000	101.59146				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.12012				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.72454				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.82688				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.11298				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	61.56389	100.00000	61.41475				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.40255				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.42951				0.00	0	0
Total BG32A3 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 BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.43850				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.54631				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.68998				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	60.23456	100.00000	60.08864				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	60.23456	100.00000	60.08864				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.45681				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.46490				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			9.57500	101.82920	9.57500	101.80304				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.48915				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.53207				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	34.49958	100.00000	34.41508				0.00	0	0
Total BG42DU 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 BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	34.49958	100.00000	34.41508				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.12548				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			12.56000	96.20423	12.56000	96.17205				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				100.00000	0.00000	101.57271				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			12.45000	89.88545	12.45000	96.61907				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			12.59500	97.03678	12.59500	99.53987				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.84170				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			13.09000	96.43357	13.09000	98.37273				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.87800				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.59500	96.42867	12.59500	98.84408				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	106.97932				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.00000	0.00000	101.13986				0.00	0	0
Total BGR02 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 BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.80610				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.80459				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			10.23000	70.64110	10.23000	96.16938				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				100.00000	0.00000	99.81957				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				100.00000	0.00000	99.42166				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.71132				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.75910				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	100.49580				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.47560				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	101.58504				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.00000	0.00000	101.45686				0.00	0	0
Total BTC057 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 BTC057										0.00	0	0
BTC06 On 25/01/2016 Spot Bond				100.00000	0.00000	101.31076				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06 On 12/02/2016 Spot Bond				100.00000	0.00000	100.97021				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06 On 22/02/2016 Spot Bond				100.00000	0.00000	100.79611				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				100.00000	0.00000	100.48493				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 08/01/2016 Spot Bond				100.00000	0.00000	99.79530				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC07 On 11/01/2016 Spot Bond				100.00000	0.00000	99.87266				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07 On 14/01/2016 Spot Bond				100.00000	0.00000	99.81795				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC07 On 20/01/2016 Spot Bond				100.00000	0.00000	99.70867				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.00000	0.00000	101.29739				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC07 On 22/01/2016 Spot Bond				100.00000	0.00000	99.67234				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08 On 01/02/2016 Spot Bond				100.00000	0.00000	99.41762				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				100.00000	0.00000	99.41689				0.00	0	0
Total BTC081 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 BTC081										0.00	0	0
BTC08: On 18/02/2016 Spot Bond				100.00000	0.00000	99.15807				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08: On 17/05/2016 Spot Bond				100.00000	0.00000	97.41063				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08: On 23/02/2016 Spot Bond				100.00000	0.00000	99.06504				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC08: On 01/04/2016 Spot Bond				100.00000	0.00000	98.32028				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BUS01: On 30/09/2016 Spot Bond			100.00000	54.17821	100.00000	54.04551				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.16095				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.16650				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				100.00000	0.00000	100.38645				0.00	40,000,000	120,000,000
Total BWZJ17 SPOT										0.00	40,000,000	120,000,000
Total For BWZJ17										0.00	40,000,000	120,000,000
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.00434				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49: On 30/06/2018 Spot Bond			100.00000	22.44663	100.00000	22.39165				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			10.77500	104.99400	10.77500	104.96373				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09: On 29/01/2017 Spot Bond				100.00000	0.00000	104.86046				0.00	0	0
Total CBL09 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 CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.12500	102.14459	9.12500	102.11981				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			16.45000	92.98291	16.45000	92.94253				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.36380				0.00	0	180,000,000
Total CBL13 SPOT										0.00	0	180,000,000
Total For CBL13										0.00	0	180,000,000
CBL14 On 01/02/2019 Spot Bond			14.25000	98.36644	14.25000	98.32966				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			10.22500	100.24295	10.22500	100.21550				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				100.00000	0.00000	98.39311				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			14.25000	95.21024	14.25000	95.17463				0.00	0	40,000,000
Total CBL18 SPOT										0.00	0	40,000,000
Total For CBL18										0.00	0	40,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	94.96466				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.24804				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			11.99500	89.82102	11.99500	89.79227				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.11045				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.52402				0.00	0	0
Total CBL24 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 CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.47500	105.82845	11.47500	105.79619				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			11.53000	101.19404	11.53000	101.16304				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.38000	102.16293	11.38000	102.13187				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				100.00000	0.00000	100.86032				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			12.97500	102.98641	12.97500	102.95086				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.60728				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.83042				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	104.90490	10.00000	104.87760				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.39360				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.35677				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.91177				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	15.59979	100.00000	15.56200				0.00	0	0
Total CGR18U 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 CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	23.25732	100.00000	23.20036				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	21.62262	100.00000	21.56967				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	99.76840				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.09570				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.09907				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.10349				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.90698				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.97771				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.00000	0.00000	100.59084				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

Contract 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 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				100.00000	0.00000	100.45069			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.10844	10.11000	100.08132			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	99.95806			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	127.66490	2.76000	127.64476			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	102.23120			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	125.08402	3.14000	127.63428			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	102.87684	8.25000	102.85387		412,500,000,000.00	50,000,000	150,000,000	
Total CLN194 SPOT								412,500,000,000.00	50,000,000	150,000,000	
Total For CLN194								412,500,000,000.00	50,000,000	150,000,000	
CLN198 On 13/09/2021 Spot Bond			3.05000	133.59085	3.05000	127.50771		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	132.96082	2.40000	126.90860		0.00	0	0	
Total CLN199 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 CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.46008				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.82500	100.87808	9.82500	100.85164				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.67860				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.69625				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.87500	100.88057	9.87500	100.85400				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.87500	100.88057	9.87500	100.85400				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.92500	99.55074	9.92500	99.52440				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.34228				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37462				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.03483				0.00	0	0
Total CLN237 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 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
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.94238				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.38341	9.35000	103.35775				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.38341	9.35000	103.35775				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	100.67903				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.45948				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.73691				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.73691				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.73691				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.40266				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			10.68000	99.89924	10.68000	99.87069				0.00	0	0
Total CLN262 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 CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.84583				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.94554				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51820				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51642				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.52471				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.92145				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.03044				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67326				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.23035				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.45317				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.10669				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.31724				0.00	0	0
Total CLN290 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 CLN290									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.18174			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.61500			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	104.90500	10.00000	104.87800			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00133			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.17985			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04641			0.00	20,000,000	120,000,000
Total CLN295 SPOT									0.00	20,000,000	120,000,000
Total For CLN295									0.00	20,000,000	120,000,000
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.36372			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02527			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.35296			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.12762			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	175.12714			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.24076			0.00	0	0
Total CLN302 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 CLN302									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	176.43887			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	174.23469			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	172.90808			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	170.22921			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	170.94036			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.17130			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			12.33000	88.66764	12.33000	88.63850			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			12.85000	90.08167	12.85000	90.05086			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.12237			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				100.00000	0.00000	100.35998			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				100.00000	0.00000	101.14500			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				100.00000	0.00000	101.56738			0.00	0	100,000,000
Total CLN319 SPOT									0.00	0	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 CLN319										0.00	0	100,000,000
CLN321 On 30/04/2018 Spot Bond				100.00000	0.00000	101.53878				0.00	0	50,000,000
Total CLN320 SPOT										0.00	0	50,000,000
Total For CLN320										0.00	0	50,000,000
CLN321 On 30/04/2018 Spot Bond			8.80500	105.93351	8.80500	101.55059				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.58257				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.33232				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.33786				0.00	0	80,000,000
Total CLN326 SPOT										0.00	0	80,000,000
Total For CLN326										0.00	0	80,000,000
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.35924				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.34988				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47747				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	85.91363				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.37998				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.12237				0.00	0	0
Total CLN335 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 CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	150.89204				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.55342				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.41321				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.12302				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47467				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.39472				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.30838				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.34893				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.53869				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.20982				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.11974				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.46452				0.00	0	0
Total CLN350 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 CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.78297				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.51055				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.44851				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.29198				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			11.51000	98.05426	11.51000	98.02412				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.32545				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.44913				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			13.65000	100.51609	13.65000	100.47963				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.62154				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			13.68000	100.77739	13.68000	100.74116				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	109.95236	10.02000	109.92316				0.00	0	0
Total CLN368 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 CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.62154				0.00	40,000,000	140,000,000
Total CLN369 SPOT										0.00	40,000,000	140,000,000
Total For CLN369										0.00	40,000,000	140,000,000
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.65156				0.00	40,000,000	180,000,000
Total CLN370 SPOT										0.00	40,000,000	180,000,000
Total For CLN370										0.00	40,000,000	180,000,000
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	100.36616				0.00	40,000,000	240,000,000
Total CLN371 SPOT										0.00	40,000,000	240,000,000
Total For CLN371										0.00	40,000,000	240,000,000
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.32071				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.32711				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.32728				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.12722				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			10.99500	98.53996	10.99500	98.51098				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.14030				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35004				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.77982	10.98000	100.75023				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.19779	11.00000	103.16744				0.00	0	0
Total CLN380 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 CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.36450				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.57948				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			13.44000	96.40507	13.44000	96.37063				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				100.00000	0.00000	100.38792				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.32698				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.77670				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.34791				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.00000	0.00000	100.30384				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	92.07735				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.32050				0.00	0	0
Total CLN394 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 CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.70306				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	95.86343				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.43623				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				100.00000	0.00000	101.10289				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.09631				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.32050				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.35924				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.10798				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.11448				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.17263				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	96.56647				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	79.42005				0.00	0	0
Total CLN406 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 CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.32121				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	101.18739				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	102.04905				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.35741				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	102.05952				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.35188				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				100.00000	0.00000	100.42162				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.37028				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	102.19557				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	101.16646	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	100.33047				0.00	0	0
Total CLN418 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 CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.38866				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.89686	7.01000	43.49769				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.39233				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	102.21788				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	100.52522				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	100.48356				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	100.52522				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	100.37397				0.00	0	100,000,000
Total CLN425 SPOT										0.00	0	100,000,000
Total For CLN425										0.00	0	100,000,000
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	100.47084				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.36661				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				100.00000	0.00000	101.78425				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				100.00000	0.00000	100.46539				0.00	0	0
Total CLN429 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 CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	96.44597				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.53785				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.56307				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.58462				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	97.11828				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	100.11185				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.35372				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	100.65575				0.00	0	100,000,000
Total CLN437 SPOT										0.00	0	100,000,000
Total For CLN437										0.00	0	100,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	159.12526				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.95500	88.88408	9.95500	88.86048				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.57000	32.45915	9.57000	141.98726				0.00	0	0
Total CLN88 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 CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.57000	32.92445	9.57000	142.55254				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.83905				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.05899				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.34601				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.32496				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.32916				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	99.82817				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.32420				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.56738				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.29679				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.31973				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.31785				0.00	0	0
Total CLNF13 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 CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.31967				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.32420				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.97947				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.97633				0.00	40,000,000	120,000,000
Total COH002 SPOT										0.00	40,000,000	120,000,000
Total For COH002										0.00	40,000,000	120,000,000
COJ02 On 15/09/2016 Spot Bond			10.00500	104.86497	10.00500	104.37975				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			9.97500	98.69906	9.97500	98.67282				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			11.04500	106.78102	11.04500	106.74966				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			11.20500	101.39930	11.20500	101.36894				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			11.29000	94.79868	11.29000	94.77023				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			11.66000	90.06173	11.66000	90.03384				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.30000	89.46787	12.30000	89.43869				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			12.30000	82.93780	12.30000	82.91076				0.00	0	0
Total COT03 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 COT03										0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.00000	0.00000	100.78846				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	11.69606	100.00000	11.66742				0.00	0	0
Total CPL010U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL020 On 25/08/2017 Spot Bond				100.00000	0.00000	100.85929				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.27122				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	100.81892				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	10.50904	100.00000	10.48330				0.00	0	0
Total CPL020U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	16.70482	100.00000	16.66390				0.00	0	0
Total CPL030U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	60.84045	100.00000	60.65050				0.00	0	0
Total CPL040U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL050 On 30/10/2018 Spot Bond			100.00000	18.67339	100.00000	18.62815				0.00	0	0
Total CPL050U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL060 On 30/11/2018 Spot Bond			100.00000	17.40445	100.00000	17.36134				0.00	0	0
Total CPL060U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.97000	87.74688	12.97000	87.71660				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN380 On 10/06/2018 Spot Bond			100.00000	21.61836	100.00000	21.56542				0.00	0	0
Total DEN380U 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 DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	14.30535	100.00000	14.27031				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	22.27169	100.00000	22.21714				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.31634				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			9.10000	98.31418	9.10000	98.29015				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	100.80507				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.64528				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.89215				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	79.96536	100.00000	79.80349				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.56163				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	99.84347				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	101.29894				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	102.98644				0.00	0	0
Total DLTC11 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 DLTC11										0.00	0	0
DLTC11 On 03/08/2016 Spot Bond				100.00000	0.00000	101.27701				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	100.41248				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	102.49281				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.00000	0.00000	100.36108				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL00 On 20/12/2019 Spot Bond				100.00000	0.00000	57.18384				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			10.73500	93.53327	10.73500	93.50655				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			8.72500	103.49229	8.72500	103.46849				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			10.52000	100.37612	10.52000	100.34816				0.00	0	2,100,000
Total DV22 SPOT										0.00	0	2,100,000
Total For DV22										0.00	0	2,100,000
DV23 On 27/02/2023 Spot Bond			10.99000	98.71875	10.99000	98.69005				0.00	0	2,100,000
Total DV23 SPOT										0.00	0	2,100,000
Total For DV23										0.00	0	2,100,000
DV24 On 18/02/2024 Spot Bond			10.92000	97.14983	10.92000	97.12176				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.96500	97.87336	10.96500	97.84498				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	100.49228				0.00	0	0
Total DVC011 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 DVC011										0.00	0	0
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	101.32675				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.14275				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/02/2016 Spot Bond				100.00000	0.00000	100.78341				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	100.79111				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.00000	0.00000	100.32639				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.00000	0.00000	100.35028				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.93863				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.06081				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.69424				0.00	40,000,000	120,000,000
Total DVF18 SPOT										0.00	40,000,000	120,000,000
Total For DVF18										0.00	40,000,000	120,000,000
E170 On 01/08/2020 Spot Bond			9.59000	119.94634	9.59000	119.91581				0.00	0	2,500,000,000
Total E170 SPOT										0.00	0	2,500,000,000
Total For E170										0.00	0	2,500,000,000
ECN20 On 14/03/2020 Spot Bond			10.62000	99.75327	10.62000	99.72492				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			10.79500	98.36595	10.79500	98.33755				0.00	0	0
Total ECN22 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 ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			11.04000	97.27916	11.04000	97.25045				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			3.10000	100.32990	3.10000	100.31307				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.64328				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.74544				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.70255				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	19.37692	100.00000	19.32998				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			2.52000	101.04291	2.52000	101.02761				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			2.42500	124.15110	2.42500	124.13255				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			2.41000	111.78550	2.41000	111.76884				0.00	0	0
Total EL29 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 EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.41000	112.51831	2.41000	112.50161				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			2.45000	103.56524	2.45000	103.54971				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.50000	101.53101	2.50000	101.51571				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			11.04500	102.90201	11.04500	102.87195				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.94500	102.51099	10.94500	102.48098				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.35000	94.79353	11.35000	94.76479				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.56000	85.61282	11.56000	91.45290				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.70000	95.43598	11.70000	97.87032				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			11.45000	93.52795	11.45000	96.15697				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				100.00000	0.00000	94.90985				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.45327				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.27200				0.00	0	0
Total EPF004 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 EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.00000	0.00000	101.22378				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.00000	0.00000	100.96191				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.73295				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	9.35972	100.00000	9.33680				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	3.83374	100.00000	3.82435				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC02 On 23/02/2016 Spot Bond			100.00000		0.00000	100.87965				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond			100.00000		0.00000	100.80687				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond			100.00000		0.00000	100.85198				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond			100.00000		0.00000	101.10416				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC19 On 04/05/2016 Spot Bond			100.00000		0.00000	101.14463				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond			100.00000		0.00000	101.19008				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000		0.00000	98.16576				0.00	0	0
Total EQS05 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 EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	98.88172				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			11.53000	96.47125	11.53000	96.44171				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.41780				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.38718				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	85.67921	100.00000	85.48580				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.05696				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.12200				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	104.90500	10.00000	104.87800				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

Contract 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										55,133,565,000.00	4,978,200	43,270,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.16533				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.37069				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.64618				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.15616				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.93849				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.76622				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.85929				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.83907				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	101.05583				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	100.77622				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.84521				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	99.85704				0.00	0	0
Total FIFC24 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 FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	99.93737				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.00000	0.00000	100.53721				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.00000	0.00000	100.55442				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11072	100.00000	0.11046				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	0.11072	100.00000	0.11046				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.04589	100.00000	12.01671				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	11.72503	100.00000	11.69663				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.44590				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.86051				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.49433				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.52657				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			10.85000	94.52471	10.85000	94.49743				0.00	0	0
Total FRB05 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 FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.49509				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.49501				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.58716				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.19389				0.00	200,000,000	200,000,000
Total FRB11 SPOT										0.00	200,000,000	200,000,000
Total For FRB11										0.00	200,000,000	200,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.64414				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.79894				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			11.69500	90.85504	11.69500	94.22410				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.75810				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	99.89535				0.00	0	2,400,000,000
Total FRB16 SPOT										0.00	0	2,400,000,000
Total For FRB16										0.00	0	2,400,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	99.89324				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			11.70000	101.21164	11.70000	101.18020				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				100.00000	0.00000	101.37229				0.00	0	0
Total FRBC22 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 FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.35000	136.59321	2.35000	137.48938			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			2.70000	120.28047	2.70000	272.03873			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.56500	108.70240	2.56500	115.53219			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			3.26000	94.07119	3.26000	155.02646			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			3.36000	101.47577	3.36000	194.33516			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.45000	70.31328	7.45000	69.74637			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			9.35200	45.48615	9.35200	44.58465		748,160,000,000.00	80,000,000	40,000,000	
Total FRBZ02 SPOT								748,160,000,000.00	80,000,000	40,000,000	
Total For FRBZ02								748,160,000,000.00	80,000,000	40,000,000	
FRBZ0 On 10/12/2024 Spot Bond			9.60000	44.10960	9.60000	43.19646		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC04 On 15/03/2017 Spot Bond			100.00000	34.49958	100.00000	34.41508		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			100.00000		0.00000	100.90956		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			100.00000		0.00000	100.38374		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			100.00000		0.00000	100.33481		0.00	0	0	
Total FRC112 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 FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.36569				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.33971				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.39313				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.35004				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	100.25775	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

Contract 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 FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.37102				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.45264				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.43989				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0

Contract 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 FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	28.83546	100.09221	28.76478				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.31939				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	91.68756				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.35804				0.00	40,000,000	120,000,000
Total FRC150 SPOT										0.00	40,000,000	120,000,000
Total For FRC150										0.00	40,000,000	120,000,000
FRC15: On 20/09/2017 Spot Bond			5.76400	91.52375	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.36184				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.33212				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.33344				0.00	0	0
Total FRC154 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.43076				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				100.00000	0.00000	100.32789				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	70.47298	13.22500	70.44780				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.31013				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.31050				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				100.00000	0.00000	100.45525				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.32382				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			3.79500	101.11049	3.79500	104.58788				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.33712				0.00	200,000,000	400,000,000
Total FRC170 SPOT										0.00	200,000,000	400,000,000
Total For FRC170										0.00	200,000,000	400,000,000
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.33712				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				100.00000	0.00000	101.00446				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.12237				0.00	0	0
Total FRC173 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 FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.25596			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				100.00000	0.00000	100.31864			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.31162			0.00	180,000,000	390,000,000
Total FRC177 SPOT									0.00	180,000,000	390,000,000
Total For FRC177									0.00	180,000,000	390,000,000
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.54226			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				100.00000	0.00000	100.36182			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.17402			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	65.03435			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				100.00000	0.00000	101.76727			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				100.00000	0.00000	100.41248			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				100.00000	0.00000	100.42267			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				100.00000	0.00000	100.30828			0.00	0	0
Total FRC186 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 FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.33344				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				100.00000	0.00000	100.33344				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				100.00000	0.00000	100.44473				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.00010				0.00	0	150,000,000
Total FRC191 SPOT										0.00	0	150,000,000
Total For FRC191										0.00	0	150,000,000
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.00023				0.00	0	230,000,000
Total FRC192 SPOT										0.00	0	230,000,000
Total For FRC192										0.00	0	230,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	99.98936				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	104.90500	10.00000	104.87800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	99.92045				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				100.00000	0.00000	100.35115				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.79048				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				100.00000	0.00000	101.85448				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.72426				0.00	0	0
Total FRC198 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 FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	99.85962				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	101.75135				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	101.59359				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	101.75135				0.00	0	240,000,000
Total FRC202 SPOT										0.00	0	240,000,000
Total For FRC202										0.00	0	240,000,000
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	101.58728				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	101.36017				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	101.42126	8.75000	101.39740				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	104.30965				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.53911	100.00000	10.51330				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.72235	100.00000	9.69854				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	95.50210				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.99104	100.00000	12.95923				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				100.00000	0.00000	100.34899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	32.36750	100.00000	32.28908				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.25466				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.28564	100.00000	10.26045				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	31.36069	100.00000	31.28471				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.25462				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	31.33333	100.00000	31.25742				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.25158				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.18913				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.37664				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.29353				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			3.16000	131.52715	3.16000	131.50500				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				100.00000	0.00000	101.14402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.12907				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.12907				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.04179				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.52936				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.38725				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.12621				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.35004				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.15478				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	101.66384				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			4.02000	125.47415	4.02000	125.43963				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	100.50060				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.68180				0.00	0	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 FRC235 SPOT										0.00	0	100,000,000
Total For FRC235										0.00	0	100,000,000
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.60616				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.57587				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.69000	114.30614	3.69000	127.75157				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.36330				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			3.74000	106.02298	3.74000	127.40389				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			3.72000	103.92239	3.72000	127.54283				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.86000	100.84774	3.86000	132.75829				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.93000	100.54194	3.93000	144.50647				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.76480				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31968				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.36109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.41665				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.40240				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.34193				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.34155				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.43055				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.82774				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	15.53578	100.00000	15.49774				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	38.52371	100.00000	38.42937				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	58.93393	100.00000	58.79116				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.40993	100.00000	12.37954				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.74453				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.64151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.82165				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.83317				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.75272				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.79574				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.64230				0.00	40,000,000	120,000,000
Total FRJ25 SPOT										0.00	40,000,000	120,000,000
Total For FRJ25										0.00	40,000,000	120,000,000
FRS10 On 15/01/2024 Spot Bond			2.23800	83.72167	2.23800	105.57838				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.62000	104.92050	2.62000	113.71137				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.53595				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.08204	10.38000	102.05362				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.08204	10.38000	102.05362				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	104.30047				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.76000	102.30443	2.76000	111.05258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.80000	209.51273	2.80000	209.47932				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.73000	111.63347	2.73000	111.61594				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.83000	208.66567	2.83000	208.63224				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.78669				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.65000	114.75339	2.65000	114.73561				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.92500	108.03242	2.92500	108.01489				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	52.99200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.92500	108.03242	2.92500	108.01489				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.95000	113.75362	2.95000	205.28543				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.00000	112.13046	3.00000	203.91027				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.58000	101.03763	2.58000	101.02216				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.03000	160.31902	3.03000	203.09059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.20000	89.57082	3.20000	103.17318				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.30000	98.09457	3.30000	154.39265				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			3.65000	83.65025	3.65000	95.80950				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			3.29000	98.22133	3.29000	154.55082				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.35000	153.63131	3.35000	153.60458				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.54000	190.72478	3.54000	189.75490				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	84.29556				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.58000	84.32263	3.58000	96.91149				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.55000	84.68609	3.55000	97.38856				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.36000	87.24822	3.36000	87.23306				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.16000	156.65075	3.16000	156.62428				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.31000	195.66540	3.31000	195.63152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	101.03037				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS140 On 19/09/2016 Spot Bond				100.00000	0.00000	100.33754				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS141 On 03/10/2016 Spot Bond				100.00000	0.00000	106.27299				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.29000	154.36352	3.29000	154.55082				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			3.29000	154.36352	3.29000	154.55082				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			2.46000	122.19104	2.46000	276.36166				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			2.35000	123.07876	2.35000	278.37026				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			3.07000	117.40421	3.07000	265.53083				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			2.82000	100.79148	2.82000	133.97971				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.50598				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			2.35000	137.50958	2.35000	133.28541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.76761				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	99.93530				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.34330				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.60000	110.50549	2.60000	110.48853				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	41.37397	104.97509	41.26698				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	44.03457	101.07593	43.92569				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	38.65416	100.44759	38.55912				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	42.55423	100.76967	42.44929				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			2.32000	117.62222	2.32000	117.60502				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			2.51000	96.74367	2.51000	116.05095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.07996			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			2.54000	96.50759	2.54000	115.76766			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.86907			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.55000	121.47038	2.55000	274.73105			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.20128			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.85660			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.90500	102.50596	7.90500	102.48414			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			8.89500	101.98532	8.89500	101.96094			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			9.24000	104.88308	9.24000	104.85719			0.00	0	580,000,000
Total FRX18 SPOT									0.00	0	580,000,000
Total For FRX18									0.00	0	580,000,000
FRX19 On 15/11/2019 Spot Bond			9.95000	98.25459	9.95000	98.22839			0.00	0	3,200,000,000
Total FRX19 SPOT									0.00	0	3,200,000,000
Total For FRX19									0.00	0	3,200,000,000
FRX20 On 01/10/2020 Spot Bond			10.25500	96.72957	10.25500	96.70315		410,200,000,000.00		40,000,000	2,000,000,000

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 FRX20 SPOT									410,200,000,000.00	40,000,000	2,000,000,000
Total For FRX20									410,200,000,000.00	40,000,000	2,000,000,000
FRX23 On 28/02/2023 Spot Bond			11.02000	86.80558	11.02000	86.77985			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			11.13000	98.62983	11.13000	98.60064			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			11.52000	90.19117	11.52000	90.16357			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			11.77500	90.40963	11.77500	90.38152		2,355,000,000,000.00	200,000,000	200,000,000	1,160,000,000
Total FRX30 SPOT								2,355,000,000,000.00	200,000,000	200,000,000	1,160,000,000
Total For FRX30								2,355,000,000,000.00	200,000,000	200,000,000	1,160,000,000
FRX31 On 21/02/2031 Spot Bond			11.88500	86.94246	11.88500	86.91519			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			11.58500	71.98625	11.58500	71.96410			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.28764			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.29142			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.30082			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.31590			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.32720			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.37609			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.91727				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.80023				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.95022				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.98681				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.01730				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.15129				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.51759	100.00000	2.51149				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	0.42238	100.00000	0.42136				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	13.95883	100.00000	13.92464				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	2.34190	100.00000	2.33617				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	0.39291	100.00000	0.39194				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.88774				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			10.57500	100.93853	10.57500	100.91012				0.00	0	100,000,000
Total GFC04 SPOT										0.00	0	100,000,000
Total For GFC04										0.00	0	100,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.81484				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.84164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.85236				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.92192				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.00737				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.06069				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	100.99375				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.55299	100.00000	11.52471				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	28.75367	100.00000	28.68325				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	13.67980	100.00000	13.64629				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	10.98302	100.00000	10.95642				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.00000	0.00000	101.42486				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.47999				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.54839				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.64334				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.22975				0.00	80,000,000	80,000,000
Total GRT02 SPOT										0.00	80,000,000	80,000,000
Total For GRT02										0.00	80,000,000	80,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.85026				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.52863				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.96111				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.24534				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.73280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.00000	0.00000	100.94488				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.69167				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.08414	100.00000	12.05487				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.46453				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.32938				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.15564				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond				100.00000	0.00000	101.52538				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	101.08576				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.43097	100.00000	10.40570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.43097	100.00000	10.40570				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.06531	100.00000	11.03850				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	11.06531	100.00000	11.03850				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.88089	100.00000	11.85211				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.88089	100.00000	11.85211				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.87771	100.00000	12.84651				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.71349			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.99848			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.60660			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	104.90500	10.00000	104.87800			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			10.45500	103.18534	10.45500	103.15677			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.13913			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.07219			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			9.80000	103.99119	9.80000	103.96416		32,400,760,000.00		3,306,200	783,717,500
Total HWAY20 SPOT								32,400,760,000.00		3,306,200	783,717,500
Total For HWAY20								32,400,760,000.00		3,306,200	783,717,500
HWAY2 On 07/12/2023 Spot Bond			2.34000	123.15985	2.34000	278.55372		0.00		0	3,100,000,000
Total HWAY23 SPOT								0.00		0	3,100,000,000
Total For HWAY23								0.00		0	3,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	126.93888	2.21000	287.10185		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 SPOT									2,525,769,740,000.00	1,232,082,800	44,019,974,500
Total For I2050									2,525,769,740,000.00	1,232,082,800	44,019,974,500
IBL21 On 15/03/2016 Spot Bond			9.42500	102.89514	9.42500	102.86904			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			9.32500	104.33845	9.32500	104.31232			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			9.24500	102.55482	9.24500	102.52965			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				100.00000	0.00000	101.29891			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.70000	99.61505	2.70000	134.36614			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			2.42000	103.03243	2.42000	136.96003			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.41041			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			9.44500	100.90502	9.44500	100.87958			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.85028			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800			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			10.18000	94.86866	10.18000	94.84293			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			10.65000	88.90443	10.65000	92.49314			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.38421				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.62500	97.36392	9.62500	97.33891				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			10.64000	98.37512	10.64000	98.34740				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.20243				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.48586				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			8.57500	102.38060	8.57500	102.35724				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			9.96000	99.36331	9.96000	99.33707				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				100.00000	0.00000	101.40725				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.01402				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			9.09500	102.74889	9.09500	102.72406				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			9.92000	101.64439	9.92000	101.61765				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			11.14000	99.25528	11.14000	99.22604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.07785				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.38685				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.97979				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.37118				0.00	0	80,000,000
Total IBL64 SPOT										0.00	0	80,000,000
Total For IBL64										0.00	0	80,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.39850				0.00	0	80,000,000
Total IBL65 SPOT										0.00	0	80,000,000
Total For IBL65										0.00	0	80,000,000
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.45622				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			3.15000	131.59918	3.15000	131.57702				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.02212				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	17.74104	100.00000	17.69806				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.95442				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.98561				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				100.03334	0.00000	100.85913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.88620				0.00	0	100,000,000
Total IBL77 SPOT										0.00	0	100,000,000
Total For IBL77										0.00	0	100,000,000
IBL78 On 25/11/2022 Spot Bond			11.19000	95.66097	11.19000	95.63236				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01521	100.00000	0.01518				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.49699				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.17688				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.72500	92.91993	10.72500	92.89341				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.99419				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.47559				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			11.40000	90.91048	11.40000	90.88279				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.10353				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.22500	95.25133	12.22500	95.13880				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	102.14298	5.00000	102.12927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.05803	5.00000	101.04439				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	101.23710	4.00000	101.22608				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.86944	4.00000	100.85853				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	82.84134	100.00000	82.65766				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	82.79483	100.00000	82.61126				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	82.79483	100.00000	82.61126				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			9.80000	94.27660	9.80000	94.25196				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	103.99572	9.20000	103.97006				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	7.69930	100.00000	7.68044				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.64352				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	24.97310	100.00000	24.91261				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	30.42812	100.00000	30.35442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.34332	100.00000	2.33889				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	8.94066	100.00000	8.91875				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	11.67969	100.00000	11.65140				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	13.03277	100.00000	13.00120				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.36386	100.00000	8.34534				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	55.52046	100.00000	55.38448				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.36437	100.00000	10.33898				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	17.41053	100.00000	17.36790				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	70.38961	100.00000	70.25877				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	98.90110	100.00000	98.36066				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	49.79278	100.00000	49.68258				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	35.74627	100.00000	35.66716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	26.38194	100.00000	26.32355				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	41.66909	100.00000	41.56703				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	91.11515	100.00000	90.89128				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	92.78351	100.00000	92.30769				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	92.78351	100.00000	92.30769				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.85000	100.00000	6.85000	99.85009				0.00	0	0
Total INA601 SPOT										0.00	0	0
Total For INA601										0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.85000	99.86880	6.85000	99.71928				0.00	0	0
Total INA602 SPOT										0.00	0	0
Total For INA602										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.85000	99.73795	6.85000	99.58882				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			7.00000	99.46588	7.00000	99.31432				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
INA606 On 09/02/2016 Spot Bond			7.00000	99.33324	7.00000	99.18209				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.10000	99.05585	7.10000	98.90339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.10000	98.92242	7.10000	98.77038				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	101.00037				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			11.13154	100.38464	11.13154	100.34844				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			11.13154	100.12519	11.13154	100.08963				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.32866				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.32321				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	101.65641	6.50000	101.63864				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.34635				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.66644				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.31332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.58438				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	103.63950				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	104.80479				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.51780				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.07964				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IP276U SPOT										0.00	0	0
Total For IP276U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.90500	10.00000	104.87800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.78746				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.81016				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			9.42500	101.26230	9.42500	101.23682				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.00017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.00027				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.69944				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.73276				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.69130				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.40033				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.41244				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.41970				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.29396				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.29745				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.30094				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC08 SPOT										0.00	0	0
Total For IPFC08										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			11.09500	94.31564	11.09500	94.28766				0.00	0	6,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.96500	102.34327	9.96500	102.31592				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.97932				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.84911				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.91436				0.00	0	4,452,100,000
Total IPL9 SPOT										0.00	0	4,452,100,000
Total For IPL9										0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.36835				0.00	0	100,000,000
Total IV015 SPOT										0.00	0	100,000,000
Total For IV015										0.00	0	100,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.70131				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			3.10000	99.25616	3.10000	131.93787				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.85000	146.00297	3.85000	145.97559				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.00017				0.00	120,000,000	160,000,000
Total IV022 SPOT										0.00	120,000,000	160,000,000
Total For IV022										0.00	120,000,000	160,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.83528				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.83723				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				100.00000	0.00000	100.52127				0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV025 SPOT									0.00	100,000,000	50,000,000
Total For IV025									0.00	100,000,000	50,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.33129			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			3.90000	102.83091	3.90000	103.70929			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			3.90000	102.74518	3.90000	103.70929			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.62241			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.89094			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.50557	100.00000	10.48012			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			11.71000	106.45601	11.71000	106.42273			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.24829			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			3.95000	144.53070	3.95000	144.50321			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.85000	99.96248	6.85000	99.85009			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.85000	99.83138	6.85000	99.58882			0.00	0	0
Total IVA602 SPOT									0.00	0	0
Total For IVA602									0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.85000	99.70062	6.85000	99.45870			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			7.00000	99.42795	7.00000	99.31432				0.00	0	0
Total IVA605 SPOT										0.00	0	0
Total For IVA605										0.00	0	0
IVA606 On 11/02/2016 Spot Bond			7.00000	99.29541	7.00000	99.18209				0.00	0	0
Total IVA606 SPOT										0.00	0	0
Total For IVA606										0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.10000	98.88437	7.10000	98.63772				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			7.10000	98.75140	7.10000	98.50542				0.00	0	0
Total IVA610 SPOT										0.00	0	0
Total For IVA610										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	104.90500	10.00000	104.87800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.38124				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.91372				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.97259				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.76000				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	99.83186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016		Spot Bond		100.00000	0.00000	99.83078				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017		Spot Bond		100.00000	0.00000	99.82864				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016		Spot Bond		100.00000	0.00000	99.83829				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017		Spot Bond		100.00000	0.00000	101.66667				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016		Spot Bond		100.00000	0.00000	101.43510				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016		Spot Bond		100.00000	0.00000	100.31221				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016		Spot Bond		100.00000	0.00000	101.00820				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016		Spot Bond		100.00000	0.00000	100.77899				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	100.77159				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019		Spot Bond		100.00000	0.00000	100.00011				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017		Spot Bond		100.00000	0.00000	101.45371				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016		Spot Bond		100.00000	0.00000	100.29142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.10385			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.10653			0.00	40,000,000	90,000,000
Total IVC034 SPOT									0.00	40,000,000	90,000,000
Total For IVC034									0.00	40,000,000	90,000,000
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.10652			0.00	0	120,000,000
Total IVC035 SPOT									0.00	0	120,000,000
Total For IVC035									0.00	0	120,000,000
IVC036 On 16/07/2019 Spot Bond			10.52000	100.81025	10.52000	100.78216			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	18.78319	100.00000	18.74183			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	13.45094	100.00000	13.41835			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			10.76500	98.38046	10.76500	98.35244			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.46230			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.22832			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.32815			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.96126			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.72729			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	101.64723			0.00	0	50,000,000
Total KSB008 SPOT									0.00	0	50,000,000
Total For KSB008									0.00	0	50,000,000
KSB008 On 05/08/2020 Spot Bond				100.00000	0.00000	101.65477			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			9.95000	126.76465	9.95000	126.73084			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.06110			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.44450			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.67266			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.31299			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.47642			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			11.22000	96.04290	11.22000	96.01410			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	103.48618	9.71000	103.45952			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.35241			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			9.98500	99.64808	9.98500	99.62169		998,500,000,000.00		100,000,000	3,330,000,000

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 LGL02 SPOT										998,500,000,000.00	100,000,000	3,330,000,000
Total For LGL02										998,500,000,000.00	100,000,000	3,330,000,000
LGL03 On 03/04/2018 Spot Bond			10.17500	96.96601	10.17500	96.93973				0.00	0	200,000,000
Total LGL03 SPOT										0.00	0	200,000,000
Total For LGL03										0.00	0	200,000,000
LGL04 On 14/08/2020 Spot Bond			11.34000	95.92130	11.34000	95.89255				0.00	0	590,000,000
Total LGL04 SPOT										0.00	0	590,000,000
Total For LGL04										0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.52106				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.71839				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	100.58252				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.69980				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			14.25000	98.77113	14.25000	98.72642				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			15.22000	98.35554	15.22000	98.30809				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.22112				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.99898				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.05991				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				100.00000	0.00000	101.13297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	99.74954			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.99440			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				100.00000	0.00000	100.36662			0.00	0	0
Total MAQ078 SPOT									0.00	0	0
Total For MAQ078									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.26892			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.28581			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	89.53687			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.91435			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.11356			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	101.85523			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.48178			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.25438			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.53782			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.00634				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.40952				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.09311				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.11755				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	99.86432				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	99.81537				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.17541				0.00	0	120,000,000
Total MBF046 SPOT										0.00	0	120,000,000
Total For MBF046										0.00	0	120,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.60371				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.07791				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.83033	2.30000	104.55637				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	99.13850				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.29360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	82.57919	100.00000	82.39278				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	31.02014	100.00000	30.94500				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	31.80239	100.00000	31.72535				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	31.88729	100.00000	31.81005				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	30.59922	100.00000	30.52510				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	36.90329	100.00000	36.81389				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.37110				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			10.15000	98.92693	10.15000	98.90017				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			10.20000	98.43663	10.20000	98.40988				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				100.00000	0.00000	101.84144				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	99.97720				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	99.97624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.26000	101.66086	9.26000	101.63573			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			10.17000	97.89930	10.17000	97.87291			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			11.02000	95.65007	11.02000	95.62219			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.29895			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			11.02000	98.12848	11.02000	98.09917			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			10.18500	99.06026	10.18500	99.03338			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	101.58981			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	103.43144			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.39849			0.00	0	50,000,000
Total MMIG01 SPOT									0.00	0	50,000,000
Total For MMIG01									0.00	0	50,000,000
MMIG0 On 17/03/2026 Spot Bond			10.89500	97.97381	10.89500	99.75149		2,614,800,000,000.00		240,000,000	760,000,000
Total MMIG02 SPOT								2,614,800,000,000.00		240,000,000	760,000,000
Total For MMIG02								2,614,800,000,000.00		240,000,000	760,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.12031			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			12.60000	95.86956	12.60000	97.29618			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			12.17000	102.42476	12.17000	98.42018				0.00	0	1,000,000,000
Total MMIG05 SPOT										0.00	0	1,000,000,000
Total For MMIG05										0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	54.57058	100.00000	54.43693				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			9.88500	99.02703	9.88500	99.00092				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			9.84500	100.17911	9.84500	100.15296				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	7.79100	100.89771	7.77198				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	7.88838	100.61875	7.86917				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	94.91244			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.30460			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.30838			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.34942			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	93.27285			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.08703	100.00000	11.05987			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	11.86583	100.00000	11.83677			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			11.24000	87.03906	11.24000	87.01291			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			10.89500	95.66451	10.89500	95.63679			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.95000	101.99221	8.95000	101.96795			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			10.56000	94.76602	10.56000	94.73923			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12A On 19/03/2021 Spot Bond			10.34500	98.94544	10.34500	98.91802			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			10.84000	96.92334	10.84000	96.89524				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13/On 21/02/2017 Spot Bond				100.00000	0.00000	101.48422				0.00	70,000,000	70,000,000
Total NBK13B SPOT										0.00	70,000,000	70,000,000
Total For NBK13B										0.00	70,000,000	70,000,000
NBK14/On 26/06/2021 Spot Bond			10.70500	94.52470	10.70500	94.49938				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			10.94500	94.08093	10.94500	94.05370				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15/On 27/08/2017 Spot Bond				100.00000	0.00000	101.61619				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			11.56000	91.97713	11.56000	91.94905				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK16/On 25/07/2016 Spot Bond				100.00000	0.00000	101.27723				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			11.73000	91.52311	11.73000	91.49461				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
NBK17/On 28/11/2016 Spot Bond				100.00000	0.00000	100.75846				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18/On 01/06/2020 Spot Bond			10.65000	96.07942	10.65000	96.05219				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18/On 20/03/2017 Spot Bond				100.00000	0.00000	100.09025				0.00	0	140,000,000
Total NBK18B SPOT										0.00	0	140,000,000
Total For NBK18B										0.00	0	140,000,000
NBK19/On 01/06/2022 Spot Bond			11.09500	94.35528	11.09500	94.32744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.79947			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			11.80000	92.46641	11.80000	92.43745			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				100.00000	0.00000	100.14924			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			12.00000	96.39751	12.00000	96.36699			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				100.00000	0.00000	101.08501			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			10.06500	101.30104	10.06500	101.27372		402,600,000,000.00		40,000,000	120,000,000
Total NBK22A SPOT									402,600,000,000.00	40,000,000	120,000,000
Total For NBK22A									402,600,000,000.00	40,000,000	120,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.08675			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			11.65000	95.77642	11.65000	95.74662		466,000,000,000.00		40,000,000	120,000,000
Total NBK23A SPOT									466,000,000,000.00	40,000,000	120,000,000
Total For NBK23A									466,000,000,000.00	40,000,000	120,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.11555			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.90000	95.32865	11.90000	95.29838			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.15219			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.19453			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.70057			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.56328			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.97309			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.18000	107.29474	10.18000	107.26547			0.00	0	600,000,000
Total NBK3A SPOT									0.00	0	600,000,000
Total For NBK3A									0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			12.12500	36.47943	12.12500	36.46802		1,455,000,000,000.00		120,000,000	60,000,000
Total NBK4 SPOT								1,455,000,000,000.00	120,000,000	60,000,000	
Total For NBK4								1,455,000,000,000.00	120,000,000	60,000,000	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.78206			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			8.99500	102.70577	8.99500	102.68095			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.26170			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.52045			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.46244			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	97.19113			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.08544			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.31118			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.33289			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				100.00000	0.00000	100.28683			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.27897			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.27879			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.34327			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.31864			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			11.29500	99.75805	11.29500	99.72794			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.31680			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			11.33000	98.63575	11.33000	98.60589			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.31864			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.28826			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.29638			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.32160			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				100.00000	0.00000	100.32531			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	96.73038			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	99.85228			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.31754			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	99.91579			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.73047			0.00	600,000,000	600,000,000
Total NED13 SPOT									0.00	600,000,000	600,000,000
Total For NED13									0.00	600,000,000	600,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.63424			0.00	0	500,000,000
Total NED14 SPOT									0.00	0	500,000,000
Total For NED14									0.00	0	500,000,000
NED15 On 08/04/2024 Spot Bond			11.38000	97.82975	11.38000	100.11739		1,820,800,000,000.00		160,000,000	780,000,000
Total NED15 SPOT								1,820,800,000,000.00		160,000,000	780,000,000
Total For NED15								1,820,800,000,000.00		160,000,000	780,000,000
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	97.35292			0.00	0	170,000,000
Total NED16 SPOT									0.00	0	170,000,000
Total For NED16									0.00	0	170,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	106.40079			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.98340				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.00041				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			12.57000	95.87571	12.57000	95.79660				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.96411				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	115.69320	9.44500	115.66387				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	104.90500	10.00000	104.87800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.36000	174.60001	2.36000	174.57429				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			2.76000	99.77909	2.76000	113.71393				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	192.98994	3.45000	192.96181				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			3.15000	110.19194	3.15000	110.17340				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			3.44000	151.88827	3.44000	142.13009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.77800			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	81.25000	100.00000	81.06904			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	57.19595	100.00000	57.05587			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	60.36867	100.00000	60.21919			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			9.92500	103.59273	9.92500	103.56516		595,500,000,000.00	60,000,000	30,000,000	
Total SHS19 SPOT								595,500,000,000.00	60,000,000	30,000,000	
Total For SHS19								595,500,000,000.00	60,000,000	30,000,000	
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.78593		0.00	0	0	
Total SHS20 SPOT								0.00	0	0	
Total For SHS20								0.00	0	0	
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.97158		0.00	0	0	
Total SHS22 SPOT								0.00	0	0	
Total For SHS22								0.00	0	0	
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.02703		0.00	0	0	
Total SHS23 SPOT								0.00	0	0	
Total For SHS23								0.00	0	0	
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.03180		0.00	0	0	
Total SHS24 SPOT								0.00	0	0	
Total For SHS24								0.00	0	0	
SHS25 On 29/06/2020 Spot Bond			11.09500	95.80958	11.09500	95.78132		0.00	0	0	
Total SHS25 SPOT								0.00	0	0	
Total For SHS25								0.00	0	0	
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.13820		0.00	0	0	
Total SHS26 SPOT								0.00	0	0	
Total For SHS26								0.00	0	0	
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	101.12719		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A5	On 18/07/2017	Spot Bond	7.39000	89.45677	7.39000	103.40912			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A6	On 18/10/2038	Spot Bond		100.00000	0.00000	101.57549			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A7	On 18/10/2038	Spot Bond		100.00000	0.00000	101.62792			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A8	On 18/07/2017	Spot Bond	7.16000	89.76210	7.16000	103.30316			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10A9	On 18/10/2038	Spot Bond		100.00000	0.00000	101.73064			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B1	On 18/07/2017	Spot Bond		100.00000	0.00000	101.72226			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10B2	On 18/10/2038	Spot Bond		100.00000	0.00000	101.92341			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C1	On 18/07/2017	Spot Bond		100.00000	0.00000	101.91330			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10C2	On 18/10/2038	Spot Bond		100.00000	0.00000	102.71818			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D1	On 18/07/2017	Spot Bond		100.00000	0.00000	102.62418			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH10D2	On 18/07/2041	Spot Bond		100.00000	0.00000	101.57339			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000	101.64049			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13D On 21/08/2020		Spot Bond		100.00000	0.00000	101.01568			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D On 21/08/2020		Spot Bond		100.00000	0.00000	101.04747			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH9A1 On 18/07/2016		Spot Bond		100.00000	0.00000	101.64620			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A On 18/04/2036		Spot Bond	101.06155	7.00107	101.06155	6.98395			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A On 18/04/2036		Spot Bond		100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A On 18/04/2036		Spot Bond		100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036		Spot Bond		100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036		Spot Bond		100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036		Spot Bond		100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016		Spot Bond		100.00000	0.00000	101.69463			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/01/2016		Spot Bond		100.00000	0.00000	101.61464			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A On 18/07/2016		Spot Bond		100.00000	0.00000	101.81802			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.03896			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.97972			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	99.94495			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	99.71933			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	100.73442			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			10.69500	96.47109	10.69500	96.44348			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	100.13394	10.00000	100.10714			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	100.13060	9.75000	100.10447			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	10.12994	100.00000	10.10382			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.03822			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.46959			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			10.92000	95.89082	10.92000	95.86297			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.18457			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.57786			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.77227			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.43610			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.46122			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	8.09150	100.00000	8.07169			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	8.61888	100.00000	8.59778			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.47515			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	8.93531	100.00000	8.91343			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.47794			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.19900	100.00000	9.17647			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.55570			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016		Spot Bond		100.00000	0.00000	97.24748				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016		Spot Bond		100.00000	0.00000	96.94381				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016		Spot Bond		100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016		Spot Bond		100.00000	0.00000	99.81960				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016		Spot Bond		100.00000	0.00000	95.61402				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016		Spot Bond		100.00000	0.00000	94.98008				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016		Spot Bond		100.00000	0.00000	94.54466				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016		Spot Bond		100.00000	0.00000	94.23962				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016		Spot Bond		100.00000	0.00000	93.41337				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016		Spot Bond		100.00000	0.00000	93.05914				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019		Spot Bond	100.00000	15.68092	100.00000	15.64294				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 10/01/2016		Spot Bond		100.00000	0.00000	99.86010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.61739	100.00000	8.60033				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	8.83240	100.00000	8.81100				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	9.19694	100.00000	9.17467				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.41965	100.00000	8.40297				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.73239	100.00000	8.71123				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	8.96502	100.00000	8.94331				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.14738				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	103.11335				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	102.46005				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	101.96215				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.19213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.19374				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.26490				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.15426				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.17392				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	96.58410				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	8.09395	100.00000	8.07792				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	8.46052	100.00000	8.44003				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.44758	100.00000	10.42227				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.89619	100.00000	7.88056				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	8.36051	100.00000	8.34026				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.67973	100.00000	10.65386				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00052	100.00000	0.00052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			8.31500	102.82988	8.31500	102.80721			0.00	0	9,100,000,000
Total WS04 SPOT									0.00	0	9,100,000,000
Total For WS04									0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.54000	240.43182	2.54000	240.39533			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			8.79500	101.18746	8.79500	101.16353			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			9.30500	100.05184	9.30500	100.02684			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			9.64500	98.65489	9.64500	98.62936			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			9.89000	97.26825	9.89000	97.24246			0.00	0	1,700,000,000
Total WSP5 SPOT									0.00	0	1,700,000,000
Total For WSP5									0.00	0	1,700,000,000
Z083 On 30/09/2019 Spot Bond			8.69500	72.77696	8.69500	72.75995			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	61.14943	100.00000	61.03342			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									25,931,203,904,640,500.00	667,398,487,100	254,073,685,150
Total for SPOT :									25,931,203,904,640,500.00	667,398,487,100	254,073,685,150
Total Futures									25931203931430400.00	667,398,487,424	254,074,306,262
Total Options									0.00	0	75,609
Grand Total:									25,931,203,931,430,400.00	667,398,487,424	254,074,381,871