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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2016 Bond Future			10.98679	76.10984	11.06656	75.62775			0.00	0	8,710
ES33 On 05/05/2016 Bond Future			11.09600	73.68969	11.17834	73.20020			0.00	0	0
ES33 On 04/08/2016 Bond Future			11.19439	75.12346	11.27934	74.62605			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			6,807.73000	6.80773	6,325,640		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			6,945.86000	6.94586	6,463,770		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			6,876.75000	6.87675	6,394,660		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			7,590.72000	7.59072	7,101,230		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			7,521.85000	7.52185	7,032,360		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			7,453.08000	7.45308	6,963,590		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			6,336.72000	6.33672	5,839,310		0.00	0	0

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			6,469.47000	6.46947	5,972,060		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			6,403.05000	6.40305	5,905,640		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			11.11517	80.31067	11.19477	79.77100			0.00	0	2,750
ES42	On	05/05/2016	Bond Future			11.22407	77.49513	11.30635	76.94715			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			121.57433	121.57433	121.59513	121.59513			0.00	0	2,111
I2025	On	05/05/2016	Bond Future			123.74500	123.74500	123.76769	123.76769			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			4,394.87000	4.39487	4,415,670		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			4,404.87000	4.40487	4,425,670		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			4,414.87000	4.41487	4,435,670		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			2,222.31000	2.22231	2,245,000		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			2,232.31000	2.23231	2,255,000		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			2,242.31000	2.24231	2,265,000		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			101.01684	101.01684	101.03237	101.03237			0.00	0	185
I2033	On	05/05/2016	Bond Future			101.84498	101.84498	101.86212	101.86212			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.39	Put			1,357.63000	1.35763	1,373,160		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			1,367.63000	1.36763	1,383,160		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			1,377.63000	1.37763	1,393,160		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			527.88000	0.52788	545,020		0.00	0	0

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			537.88000	0.53788	555,020		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			547.88000	0.54788	565,020		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			125.91842	125.91842	125.93901	125.93901			0.00	0	17,818
I2038	On	05/05/2016	Bond Future			128.16677	128.16677	128.18919	128.18919			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			5,050.99000	5.05099	5,071,580		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			5,060.99000	5.06099	5,081,580		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			5,070.99000	5.07099	5,091,580		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			2,810.81000	2.81081	2,833,230		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			2,820.81000	2.82081	2,843,230		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			2,800.81000	2.80081	2,823,230		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			126.05301	126.05301	126.07247	126.07247			0.00	0	12,126
I2046	On	05/05/2016	Bond Future			126.87390	126.87390	126.89538	126.89538			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			1,917.53000	1.91753	1,936,990		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			1,927.53000	1.92753	1,946,990		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			1,937.53000	1.93753	1,956,990		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			3,094.62000	3.09462	3,116,100		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			3,104.62000	3.10462	3,126,100		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			3,114.62000	3.11462	3,136,100		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			134.18242	134.18242	134.20322	134.20322			0.00	0	13,364
I2050	On	05/05/2016	Bond Future			136.57805	136.57805	136.60127	136.60127			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			3,786.78000	3.78678	3,807,580		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			3,796.78000	3.79678	3,817,580		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			3,806.78000	3.80678	3,827,580		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			1,388.73000	1.38873	1,411,950		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			1,398.73000	1.39873	1,421,950		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			1,408.73000	1.40873	1,431,950		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			9.56833	107.61968	9.66252	106.96777		11.52	184,998,229.92	1,719	69,676
R186	On	05/05/2016	Bond Future			9.65492	109.55878	9.75267	108.89692		11.29	0.00	0	0
R186	On	04/08/2016	Bond Future			9.72731	106.38487	9.82873	105.71246		11.18	0.00	0	0
Total R186 Future												184,998,229.92	1,719	69,676
R186	On	04/02/2016	Bond Future	8.85	Call			74.26000	0.07426	107,220	11.23	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			5,885.03000	5.88503	5,266,080	11.23	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			340.71000	0.34071	458,750	11.34	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			3,595.87000	3.59587	3,062,000	11.34	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			44.20000	0.04420	65,100	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			6,600.23000	6.60023	5,969,220	11.20	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			57.57000	0.05757	83,960	11.22	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			6,240.12000	6.24012	5,614,600	11.22	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			67.16000	0.06716	97,360	11.23	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			6,026.44000	6.02644	5,404,730	11.23	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			7.83000	0.00783	12,140	11.20	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			8,840.88000	8.84088	8,193,280	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			25.75000	0.02575	38,600	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Put			7,333.86000	7.33386	6,694,800	11.20	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			33.89000	0.03389	50,360	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			6,965.10000	6.96510	6,329,660	11.20	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			0.13000	0.00013	0,220	11.20	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			13,173.87000	13.17387	12,522,050	11.20	0.00	0	0

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	7.51	Call			0.00000	0.00000	0,010	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			16,387.71000	16.38771	15,735,810	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.36000	0.00036	0,590	11.20	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			12,208.23000	12.20823	11,556,550	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			5.68000	0.00568	8,870	11.20	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			9,224.34000	9.22434	8,575,620	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			16,555.67000	16.55567	15,903,760	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,010	11.20	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			16,471.65000	16.47165	15,819,750	11.20	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			597.36000	0.59736	706,990	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			7,667.41000	7.66741	7,115,180	10.97	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			10,407.04000	10.40704	9,799,870	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			264.17000	0.26417	319,900	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			10,336.36000	10.33636	9,730,230	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			35.04000	0.03504	44,450	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			723.61000	0.72361	851,090	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			7,059.81000	7.05981	6,525,430	11.00	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			252.73000	0.25273	306,410	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			16,364.30000	16.36430	15,711,850	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			10,477.88000	10.47788	9,869,700	10.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			258.40000	0.25840	313,090	10.97	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			10,096.43000	10.09643	9,534,150	10.86	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			733.23000	0.73323	844,660	10.86	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			10,032.91000	10.03291	9,471,930	10.86	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			744.01000	0.74401	856,750	10.86	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			9,969.57000	9.96957	9,409,900	10.86	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			722.57000	0.72257	832,700	10.86	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												184,998,229.92	1,719	102,104
R197	On	04/02/2016	Bond Future			289.59483	289.59483	289.64460	289.64460			0.00	0	714
R197	On	05/05/2016	Bond Future			294.76543	294.76543	294.81993	294.81993			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			7,345.40000	7.34540	7,395,170		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			7,355.40000	7.35540	7,405,170		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			7,365.40000	7.36540	7,415,170		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			5,190.07000	5.19007	5,244,570		0.00	0	0

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			5,170.07000	5.17007	5,224,570		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			5,180.07000	5.18007	5,234,570		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	714
R202	On	04/02/2016	Bond Future			235.54116	235.54116	235.57902	235.57902			0.00	0	42,944
R202	On	05/05/2016	Bond Future			239.74669	239.74669	239.78842	239.78842			0.00	0	0
Total R202 Future												0.00	0	42,944
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			4,410.98000	4.41098	4,448,840		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			4,420.98000	4.42098	4,458,840		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			4,430.98000	4.43098	4,468,840		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,221.58000	7.22158	7,263,310		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			7,201.58000	7.20158	7,243,310		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			7,211.58000	7.21158	7,253,310		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	42,944
R2023	On	04/02/2016	Bond Future			9.43067	94.94303	9.57174	94.27016		8.93	70,067,956.14	738	16,317
R2023	On	05/05/2016	Bond Future			9.52944	92.72361	9.67707	92.04021		9.07	0.00	0	0
R2023	On	04/08/2016	Bond Future			9.61075	94.52718	9.76545	93.83252		8.50	0.00	0	0
Total R2023 Future												70,067,956.14	738	16,317
R2023	On	04/02/2016	Bond Future	8.01	Call			0.43000	0.00043	1,020	8.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			7,810.86000	7.81086	7,138,580	8.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			0.37000	0.00037	0,880	8.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			7,916.16000	7.91616	7,243,800	8.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			0.40000	0.00040	0,950	8.66	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			7,863.49000	7.86349	7,191,170	8.66	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			162.93000	0.16293	222,300	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			7,098.19000	7.09819	6,474,160	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			166.60000	0.16660	227,060	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			7,051.36000	7.05136	6,428,420	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			170.33000	0.17033	231,910	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			7,004.62000	7.00462	6,382,800	8.79	0.00	0	0

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			7,512.16000	7.51216	6,912,980	8.23	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			367.57000	0.36757	464,240	8.23	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			7,468.70000	7.46870	6,870,710	8.23	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			373.29000	0.37329	471,170	8.23	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			7,425.33000	7.42533	6,828,550	8.23	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			361.91000	0.36191	457,390	8.23	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												70,067,956.14	738	16,317
R203	On	04/02/2016	Bond Future			8.31765	103.21942	8.46202	103.00793		2.04	0.00	0	16,689
R203	On	05/05/2016	Bond Future			8.51327	100.90859	8.68468	100.69505		1.95	0.00	0	0
R203	On	04/08/2016	Bond Future			8.67142	102.87167	8.88212	102.65617		1.59	0.00	0	0
Total R203 Future												0.00	0	16,689
R203	On	04/02/2016	Bond Future	7.25	Call			0.16000	0.00016	0,480	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			1,794.58000	1.79458	1,583,410	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			0.18000	0.00018	0,530	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,779.62000	1.77962	1,568,480	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.15000	0.00015	0,440	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,809.56000	1.80956	1,598,360	1.95	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			23.06000	0.02306	34,870	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,830.34000	1.83034	1,628,610	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			23.70000	0.02370	35,790	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,818.23000	1.81823	1,616,780	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			22.43000	0.02243	33,970	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,842.47000	1.84247	1,640,470	1.87	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			43.59000	0.04359	62,100	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,741.55000	1.74155	1,544,560	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			44.42000	0.04442	63,230	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,731.91000	1.73191	1,535,220	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			45.26000	0.04526	64,370	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,722.28000	1.72228	1,525,890	1.52	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			9.96804	85.51989	10.05701	84.93036			0.00	0	18,752
R2030	On	05/05/2016	Bond Future			10.05375	87.06089	10.14557	86.46228			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			9,358.28000	9.35828	8,768,750		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			9,281.84000	9.28184	8,692,310		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			9,205.50000	9.20550	8,615,970		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			7,921.58000	7.92158	7,322,970		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			7,847.98000	7.84798	7,249,370		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			7,995.27000	7.99527	7,396,660		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			10.05765	88.67024	10.14148	88.08220		14.88	0.00	0	8,437
R2032	On	05/05/2016	Bond Future			10.14083	86.11027	10.22727	85.51317		15.40	0.00	0	0
R2032	On	04/08/2016	Bond Future			10.21241	87.78595	10.30150	87.17906		14.61	0.00	0	0
Total R2032 Future												0.00	0	8,437
R2032	On	04/02/2016	Bond Future	8.69	Call			2.44000	0.00244	3,510	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			11,097.57000	11.09757	10,510,600	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			2.62000	0.00262	3,760	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			11,014.23000	11.01423	10,427,330	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			2.80000	0.00280	4,020	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			10,930.99000	10.93099	10,344,170	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			49.99000	0.04999	68,190	14.48	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			7,016.53000	7.01653	6,446,690	14.48	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			81.66000	0.08166	109,940	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			6,269.09000	6.26909	5,709,330	14.50	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			462.53000	0.46253	537,050	14.99	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			9,559.42000	9.55942	9,036,840	14.99	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			471.57000	0.47157	547,310	14.99	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			9,488.66000	9.48866	8,967,300	14.99	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			453.62000	0.45362	526,940	14.99	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			9,630.41000	9.63041	9,106,630	14.99	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			893.36000	0.89336	1,003,150	14.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			10,441.29000	10.44129	9,944,190	14.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			905.74000	0.90574	1,016,750	14.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			10,374.41000	10.37441	9,878,530	14.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			881.10000	0.88110	989,680	14.21	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			10,508.40000	10.50840	10,010,090	14.21	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			10.17654	85.78469	10.25518	85.19079		16.75	0.00	0	50,569
R2037	On	05/05/2016	Bond Future			10.25747	87.33045	10.33845	86.72739		16.56	0.00	0	0
R2037	On	04/08/2016	Bond Future			10.32911	84.77001	10.41251	84.15707		16.51	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
Total R2037 Future												0.00	0	50,569
R2037	On	04/02/2016	Bond Future	9.30	Call			52.50000	0.05250	69,910	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			7,743.23000	7.74323	7,166,740	16.31	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			98.09000	0.09809	128,730	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			6,678.29000	6.67829	6,115,030	16.31	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			1.77000	0.00177	2,470	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			12,727.40000	12.72740	12,134,200	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			1.90000	0.00190	2,650	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			12,633.91000	12.63391	12,040,760	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			2.04000	0.00204	2,840	16.31	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			12,540.56000	12.54056	11,947,460	16.31	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			11,331.97000	11.33197	10,792,150	16.12	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			415.23000	0.41523	479,560	16.12	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			11,250.61000	11.25061	10,711,880	16.12	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			398.59000	0.39859	460,740	16.12	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			11,413.60000	11.41360	10,872,690	16.12	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			406.84000	0.40684	470,080	16.12	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,188.73000	1.18873	1,320,270	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			10,422.93000	10.42293	9,941,530	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,205.34000	1.20534	1,338,280	16.07	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			10,353.37000	10.35337	9,873,370	16.07	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,173.22000	1.17322	1,303,400	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			10,493.72000	10.49372	10,010,960	16.06	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			8.75332	99.20377	8.88766	98.87426		3.92	0.00	0	38,369
R204	On	05/05/2016	Bond Future			8.90716	100.99121	9.05520	100.65745		3.73	0.00	0	0
R204	On	04/08/2016	Bond Future			9.03629	98.91360	9.20085	98.57548		3.43	0.00	0	0
Total R204 Future												0.00	0	38,369
R204	On	04/02/2016	Bond Future	7.49	Call			0.19000	0.00019	0,470	3.77	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,497.04000	3.49704	3,167,810	3.77	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.21000	0.00021	0,520	3.77	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,471.50000	3.47150	3,142,300	3.77	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.23000	0.00023	0,560	3.77	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,445.96000	3.44596	3,116,780	3.77	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			72.72000	0.07272	101,440	3.59	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			3,088.72000	3.08872	2,783,680	3.59	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			74.50000	0.07450	103,790	3.59	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			3,067.13000	3.06713	2,762,660	3.59	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			76.31000	0.07631	106,180	3.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.76	Put			3,045.58000	3.04558	2,741,690	3.59	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			139.78000	0.13978	182,610	3.30	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			3,172.73000	3.17273	2,877,440	3.30	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			142.18000	0.14218	185,600	3.30	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			3,153.82000	3.15382	2,859,120	3.30	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			137.42000	0.13742	179,660	3.30	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			3,191.68000	3.19168	2,895,800	3.30	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			10.26182	89.03733	10.34049	88.40970		17.19	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			10.34360	90.64178	10.42464	90.00435		17.00	0.00	0	0
R2040	On	04/08/2016	Bond Future			10.41638	87.89522	10.49985	87.24736		16.96	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			95.00000	0.09500	124,640	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			7,298.78000	7.29878	6,700,790	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			99.50000	0.09950	130,400	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			7,212.95000	7.21295	6,616,220	16.74	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			104.33000	0.10433	136,560	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			7,127.60000	7.12760	6,532,200	16.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			984.35000	0.98435	1,114,490	16.67	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			8,655.53000	8.65553	8,148,240	16.67	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			950.35000	0.95035	1,076,960	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			8,801.61000	8.80161	8,290,790	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			967.17000	0.96717	1,095,530	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			8,728.32000	8.72832	8,219,250	16.66	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			9,828.56000	9.82856	9,344,470	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,554.18000	1.55418	1,714,830	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			9,968.55000	9.96855	9,481,340	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,573.45000	1.57345	1,735,640	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			9,897.98000	9.89798	9,412,310	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,593.74000	1.59374	1,757,510	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			10.24076	86.54472	10.31931	85.91484		17.75	0.00	0	19,969
R2044	On	05/05/2016	Bond Future			10.31920	88.10430	10.40009	87.46454		17.56	0.00	0	0
R2044	On	04/08/2016	Bond Future			10.38881	85.43362	10.47208	84.78341		17.52	0.00	0	0
Total R2044 Future												0.00	0	19,969
R2044	On	04/02/2016	Bond Future	9.00	Put			11,762.77000	11.76277	11,135,470	17.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			7.34000	0.00734	10,080	17.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			11,663.86000	11.66386	11,036,720	17.28	0.00	0	0

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			155.79000	0.15579	201,760	17.32	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			6,420.76000	6.42076	5,836,850	17.32	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			6.45000	0.00645	8,870	17.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			11,861.89000	11.86189	11,234,430	17.28	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			6.88000	0.00688	9,460	17.28	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			387.74000	0.38774	448,640	17.09	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			12,668.15000	12.66815	12,089,290	17.09	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			371.54000	0.37154	430,270	17.09	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			12,850.51000	12.85051	12,269,480	17.09	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			379.57000	0.37957	439,380	17.09	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			12,759.17000	12.75917	12,179,220	17.09	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			9,794.78000	9.79478	9,311,150	17.05	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,644.93000	1.64493	1,813,130	17.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			9,724.99000	9.72499	9,242,980	17.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,603.88000	1.60388	1,768,880	17.05	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			9,865.95000	9.86595	9,380,740	17.05	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,623.79000	1.62379	1,790,370	17.05	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			10.22143	90.09948	10.30006	89.45807		17.30	0.00	0	60,433
R2048	On	05/05/2016	Bond Future			10.29497	87.28571	10.37590	86.63425		18.00	0.00	0	0
R2048	On	04/08/2016	Bond Future			10.35806	88.98368	10.44130	88.32145		17.09	0.00	0	0
Total R2048 Future												0.00	0	60,433
R2048	On	04/02/2016	Bond Future	8.99	Call			6.88000	0.00688	9,470	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			11,945.18000	11.94518	11,306,360	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			7.35000	0.00735	10,100	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			11,843.44000	11.84344	11,204,780	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			7.84000	0.00784	10,770	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			11,741.91000	11.74191	11,103,430	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			92.68000	0.09268	121,860	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			7,517.41000	7.51741	6,905,180	16.85	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			147.54000	0.14754	191,650	16.87	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			6,639.79000	6.63979	6,042,490	16.87	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			399.76000	0.39976	461,660	17.52	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			12,836.51000	12.83651	12,246,950	17.52	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			408.38000	0.40838	471,420	17.52	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			12,743.23000	12.74323	12,154,810	17.52	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			391.27000	0.39127	452,060	17.52	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			12,930.11000	12.93011	12,339,440	17.52	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,209.17000	1.20917	1,342,070	16.63	0.00	0	0

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			11,759.67000	11.75967	11,230,340	16.63	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,225.83000	1.22583	1,360,190	16.63	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			11,678.92000	11.67892	11,151,050	16.63	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,242.66000	1.24266	1,378,480	16.63	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			11,598.52000	11.59852	11,072,110	16.63	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												0.00	0	60,583
R207	On	04/02/2016	Bond Future			9.03356	94.69486	9.17127	94.26465		5.48	0.00	0	46,608
R207	On	05/05/2016	Bond Future			9.17151	96.40103	9.31955	95.96474		5.28	0.00	0	0
R207	On	04/08/2016	Bond Future			9.28836	94.63092	9.44831	94.18816		4.97	0.00	0	0
Total R207 Future												0.00	0	46,608
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,010	5.29	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			6,158.32000	6.15832	5,728,120	5.29	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.04000	0.00004	0,110	5.29	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,421.06000	5.42106	4,990,920	5.29	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.04000	0.00004	0,120	5.29	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,387.70000	5.38770	4,957,570	5.29	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.05000	0.00005	0,130	5.29	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,354.37000	5.35437	4,924,240	5.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			76.15000	0.07615	107,220	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			4,519.14000	4.51914	4,113,920	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			78.01000	0.07801	109,730	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			4,489.91000	4.48991	4,085,340	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			36.23000	0.03623	52,840	5.10	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,386.16000	5.38616	4,966,480	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			74.31000	0.07431	104,770	5.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			4,548.41000	4.54841	4,142,580	5.10	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			208.68000	0.20868	269,740	4.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,312.99000	4.31299	3,931,290	4.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			212.11000	0.21211	273,970	4.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			4,287.33000	4.28733	3,906,430	4.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			205.29000	0.20529	265,560	4.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,338.69000	4.33869	3,956,200	4.79	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	46,713
R208	On	04/02/2016	Bond Future			9.19269	92.58960	9.32935	92.07494		6.98	0.00	0	41,032
R208	On	05/05/2016	Bond Future			9.30760	90.85618	9.45230	90.33384		7.01	0.00	0	0
R208	On	04/08/2016	Bond Future			9.40370	92.62385	9.55726	92.09329		6.46	0.00	0	0
Total R208 Future												0.00	0	41,032
R208	On	04/02/2016	Bond Future	7.74	Call			0.18000	0.00018	0,420	6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.74	Put			6,213.65000	6.21365	5,699,230	6.75	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			0.19000	0.00019	0,450	6.75	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			6,172.96000	6.17296	5,658,560	6.75	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			0.21000	0.00021	0,490	6.75	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			6,132.31000	6.13231	5,617,930	6.75	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			105.37000	0.10537	144,480	6.77	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			5,558.18000	5.55818	5,074,950	6.77	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			107.86000	0.10786	147,740	6.77	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			5,522.04000	5.52204	5,039,580	6.77	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			110.40000	0.11040	151,070	6.77	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			5,485.96000	5.48596	5,004,290	6.77	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			236.33000	0.23633	300,610	6.24	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			5,797.71000	5.79771	5,331,430	6.24	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			240.22000	0.24022	305,360	6.24	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			5,764.57000	5.76457	5,299,150	6.24	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			232.49000	0.23249	295,920	6.24	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			5,830.91000	5.83091	5,363,780	6.24	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	41,032
R209	On	04/02/2016	Bond Future			10.05923	69.61703	10.13756	69.12416		17.02	0.00	0	41,344
R209	On	05/05/2016	Bond Future			10.13183	67.72167	10.21235	67.22112		17.63	0.00	0	0
R209	On	04/08/2016	Bond Future			10.19389	69.03943	10.27660	68.53062		16.78	0.00	0	0
Total R209 Future												0.00	0	41,344
R209	On	04/02/2016	Bond Future	8.74	Call			2.91000	0.00291	4,090	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			9,716.92000	9.71692	9,225,230	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3.12000	0.00312	4,370	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			9,640.15000	9.64015	9,148,530	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3.34000	0.00334	4,670	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			9,563.50000	9.56350	9,071,960	16.55	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			194.63000	0.19463	249,800	16.68	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			4,239.09000	4.23909	3,801,390	16.68	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			422.85000	0.42285	487,640	17.16	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			8,621.70000	8.62170	8,185,940	17.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			431.20000	0.43120	497,050	17.16	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			8,556.23000	8.55623	8,121,530	17.16	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			75.74000	0.07574	90,460	17.16	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			14,139.77000	14.13977	13,653,940	17.16	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			414.62000	0.41462	478,370	17.16	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			8,687.40000	8.68740	8,250,600	17.16	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			4,537.45000	4.53745	4,848,650	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			2,604.83000	2.60483	2,407,220	16.99	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,152.67000	1.15267	1,276,330	16.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			7,921.38000	7.92138	7,536,230	16.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,168.18000	1.16818	1,293,090	16.32	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			7,865.94000	7.86594	7,482,040	16.32	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,780.19000	1.78019	1,950,290	16.48	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			6,126.67000	6.12667	5,787,960	16.48	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,138.10000	1.13810	1,260,560	16.31	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			7,977.86000	7.97786	7,591,510	16.31	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			180.58237	180.58237	180.61350	180.61350			0.00	0	3,861
R210	On	05/05/2016	Bond Future			181.63916	181.63916	181.67326	181.67326			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			4,376.50000	4.37650	4,407,630		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			4,386.50000	4.38650	4,417,630		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			4,396.50000	4.39650	4,427,630		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			3,326.74000	3.32674	3,360,840		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			3,336.74000	3.33674	3,370,840		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			3,316.74000	3.31674	3,350,840		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			134.56329	134.56329	134.58519	134.58519			0.00	0	720
R211	On	05/05/2016	Bond Future			136.96585	136.96585	136.98993	136.98993			0.00	0	0
Total R211 Future												0.00	0	720
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			4,404.81000	4.40481	4,426,710		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			4,414.81000	4.41481	4,436,710		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			4,424.81000	4.42481	4,446,710		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			2,020.07000	2.02007	2,044,150		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			2,000.07000	2.00007	2,024,150		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			2,010.07000	2.01007	2,034,150		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	720
R212	On	04/02/2016	Bond Future			140.03259	140.03259	140.05650	140.05650			0.00	0	1,569
R212	On	05/05/2016	Bond Future			142.53275	142.53275	142.55900	142.55900			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			5,933.50000	5.93350	5,957,410		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			5,943.50000	5.94350	5,967,410		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			5,953.50000	5.95350	5,977,410		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,431.00000	2.43100	2,457,250		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			2,441.00000	2.44100	2,467,250		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			2,451.00000	2.45100	2,477,250		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			9.98798	80.10712	10.07690	79.54206		14.84	16,021,424.00	200	47,764
R213	On	05/05/2016	Bond Future			10.06571	78.00072	10.15730	77.42683		15.33	0.00	0	0
R213	On	04/08/2016	Bond Future			10.13153	79.51799	10.22586	78.93462		14.56	0.00	0	0
Total R213 Future												16,021,424.00	200	47,764
R213	On	04/02/2016	Bond Future	8.74	Call			4.52000	0.00452	6,700	14.43	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			9,172.62000	9.17262	8,609,740	14.43	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			4.82000	0.00482	7,140	14.43	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			9,098.68000	9.09868	8,535,940	14.43	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			5.14000	0.00514	7,600	14.43	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			9,024.85000	9.02485	8,462,250	14.43	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			279.34000	0.27934	331,970	14.91	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			9,898.88000	9.89888	9,377,620	14.91	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			285.27000	0.28527	338,840	14.91	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			9,831.06000	9.83106	9,310,740	14.91	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			291.31000	0.29131	345,830	14.91	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			9,763.44000	9.76344	9,244,070	14.91	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			875.81000	0.87581	987,500	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			9,054.38000	9.05438	8,582,700	14.15	0.00	0	0

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			887.72000	0.88772	1,000,620	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			8,995.22000	8.99522	8,524,750	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			899.75000	0.89975	1,013,870	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			8,936.26000	8.93626	8,467,010	14.15	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												16,021,424.00	200	47,764
R214	On	04/02/2016	Bond Future			10.16551	69.85019	10.24400	69.34457		17.54	55,530,901.05	795	29,967
R214	On	05/05/2016	Bond Future			10.23639	67.81251	10.31706	67.29896		18.23	0.00	0	4,680
R214	On	04/08/2016	Bond Future			10.29683	69.13167	10.37970	68.60958		17.34	0.00	0	0
Total R214 Future												55,530,901.05	795	34,647
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			17,529.52000	17.52952	17,023,900	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			17,435.77000	17.43577	16,930,150	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			17,342.19000	17.34219	16,836,570	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			58.65000	0.05865	77,610	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			6,223.50000	6.22350	5,736,840	17.07	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			94.15000	0.09415	123,180	17.07	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			5,523.03000	5.52303	5,046,440	17.07	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			356.79000	0.35679	412,840	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			9,656.34000	9.65634	9,198,840	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			364.22000	0.36422	421,240	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			9,585.19000	9.58519	9,128,660	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			639.69000	0.63969	729,930	17.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			7,638.42000	7.63842	7,215,110	17.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			349.49000	0.34949	404,580	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			9,727.76000	9.72776	9,269,300	17.74	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,386.84000	3.38684	3,649,660	17.37	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,888.83000	3.88883	3,629,560	17.37	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			6,893.99000	6.89399	7,281,210	17.97	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,535.15000	1.53515	1,400,280	17.97	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			1,064.36000	1.06436	1,178,880	16.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			8,872.70000	8.87270	8,462,730	16.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			1,049.63000	1.04963	1,162,930	16.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			8,811.15000	8.81115	8,402,360	16.85	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			8,750.64000	8.75064	8,343,070	16.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,124.53000	1.12453	1,243,980	16.87	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			8,511.10000	8.51110	8,108,460	16.87	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			364.33000	0.36433	411,900	16.85	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			13,720.62000	13.72062	13,246,100	16.85	0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			1,035.81000	1.03581	1,147,930	16.85	0.00	0	0
Total R214 Option									0.00	0	15,250
Total For R214									55,530,901.05	795	49,897
Total for Bond									326,618,511.11	3,452	699,407
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			472.05000	472.05000	469.37000	469.37000			9,441,000.00	2	489
GOVI On 05/05/2016 GOVI			480.55500	480.55500	477.83300	477.83300			0.00	0	146
GOVI On 04/08/2016 GOVI			489.80100	489.80100	487.03300	487.03300			0.00	0	0
Total GOVI Future									9,441,000.00	2	635
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			426,200.00000	42.62000	399,400,000		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			426,300.00000	42.63000	399,500,000		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			426,400.00000	42.64000	399,600,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			401,570.00000	40.15700	374,350,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			401,670.00000	40.16700	374,450,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			401,770.00000	40.17700	374,550,000		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			339,570.00000	33.95700	311,890,000		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			339,670.00000	33.96700	311,990,000		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			339,770.00000	33.97700	312,090,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									9,441,000.00	2	635
Total for GOVI									9,441,000.00	2	635
AL37 On 04/02/2016 Index Future			456.20100	456.20100	453.99400	453.99400			0.00	0	2
AL37 On 05/05/2016 Index Future			464.42000	464.42000	462.18000	462.18000			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			520.20500	520.20500	516.99700	516.99700			0.00	0	0
AL7T On 05/05/2016 Index Future			529.57800	529.57800	526.31900	526.31900			0.00	0	0

Contract 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			472.14500	472.14500	469.37500	469.37500				0.00	0	652
ALBI On 05/05/2016 Index Future			480.65200	480.65200	477.83800	477.83800				0.00	0	0
ALBI On 04/08/2016 Index Future			489.90100	489.90100	487.03900	487.03900				0.00	0	0
Total ALBI Future										0.00	0	652
Total For ALBI										0.00	0	652
IGOV On 04/02/2016 Index Future			232.74300	232.74300	232.75600	232.75600				4,654,860.00	2	1,040
IGOV On 05/05/2016 Index Future			236.89900	236.89900	236.91500	236.91500				0.00	0	21
IGOV On 04/08/2016 Index Future			241.45100	241.45100	241.47000	241.47000				0.00	0	0
Total IGOV Future										4,654,860.00	2	1,061
Total For IGOV										4,654,860.00	2	1,061
ILBI On 04/02/2016 Index Future			630.90300	630.90300	630.98500	630.98500				0.00	0	157
ILBI On 05/05/2016 Index Future			641.65000	641.65000	641.73600	641.73600				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										4,654,860.00	2	1,872
JIBAR f On 20/01/2016 Jibar Future			6.85000	93.15000	6.85000	93.15000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			7.10000	92.90000	7.10000	92.90000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.25000	92.75000	7.25000	92.75000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.46000	92.54000	7.46000	92.54000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.61000	92.39000	7.61000	92.39000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.73000	92.27000	7.73000	92.27000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			8.16000	91.84000	8.16000	91.84000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.49000	91.51000	8.49000	91.51000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.74000	91.26000	8.74000	91.26000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.97000	91.03000	8.97000	91.03000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			9.19000	90.81000	9.19000	90.81000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			9.39000	90.61000	9.39000	90.61000				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			106.34110	106.34110	106.78786	106.78786				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			103.73343	103.73343	104.19230	104.19230				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			100.25594	100.25594	100.32372	100.32372				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.38603	100.38603	100.48757	100.48757				0.00	0	0

Contract 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			101.12795	101.12795	101.33547	101.33547				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.71900	100.71900	100.95814	100.95814				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			102.86770	102.86770	103.19258	103.19258				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			102.49176	102.49176	102.83428	102.83428				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 :										340,714,371.11	3,456	703,914
AA02 On 28/03/2016 Spot Bond				100.27617		100.21709				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				100.42083		100.35453				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			10.37000	99.87079	10.49500	99.46065				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				99.91731		99.85506				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			10.95500	96.50869	11.08500	95.93423				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.13700	10.00000	104.05500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.08131		101.01083				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				100.04190		99.96956				0.00	200,000,000	200,000,000
Total AB011 SPOT										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB011									0.00	200,000,000	200,000,000
AB013 On 21/11/2018 Spot Bond			10.76000	95.20736	10.88500	94.83526			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	10.72218	100.00000	10.64445			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	101.52119	10.84000	101.43291			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	10.98668	100.00000	10.92156			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	103.96631	11.37000	103.87160			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	10.77352	100.00000	10.69456			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.05041	11.81000	88.96503			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	10.89628	100.00000	10.81642			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				101.89073		101.82048			0.00	420,000,000	560,000,000
Total AB08 SPOT									0.00	420,000,000	560,000,000
Total For AB08									0.00	420,000,000	560,000,000
AB09 On 03/05/2017 Spot Bond			9.85500	102.43042	9.98500	102.19132			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700			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	268.62694	2.91000	268.49622			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				100.63607		100.57521				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				101.19637		101.13117				0.00	0	500,000,000
Total ABFN07 SPOT										0.00	0	500,000,000
Total For ABFN07										0.00	0	500,000,000
ABFN0 On 17/03/2020 Spot Bond				100.57599		100.50686				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				100.58934		100.51858				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.16949		100.10795				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				99.88268		99.82505				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				99.58314		99.52453				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				101.53949		101.47314				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				101.68226		101.61367				0.00	140,000,000	70,000,000
Total ABFN14 SPOT										0.00	140,000,000	70,000,000
Total For ABFN14										0.00	140,000,000	70,000,000
ABFN1 On 11/11/2020 Spot Bond				101.28560		101.21975				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				101.31878		101.25128				0.00	140,000,000	70,000,000
Total ABFN16 SPOT										0.00	140,000,000	70,000,000
Total For ABFN16										0.00	140,000,000	70,000,000
ABN05 On 18/04/2021 Spot Bond			2.24000	178.43795	2.24000	178.36080				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	180.89237	2.17000	180.81518				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	193.52509	1.82000	193.44801				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			9.25125	83.41654	9.38125	83.15219				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			9.25125	83.41654	9.38125	83.15219				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				100.48439		100.41480				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				100.08000		100.06000				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				100.45000		100.43000				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				100.12646		100.06319				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				99.95999		99.89976				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				99.10000		98.99000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				98.38000		98.35000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				98.07000		98.04000				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				97.75000		97.72000				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				100.29345		100.22997				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				99.84859		99.78320				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				95.90000		95.86000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				95.66000		95.62000				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	113.01230	2.85000	112.95800				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			2.59000	166.28266	2.59000	166.20606				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			2.59000	215.75942	2.59000	215.66003				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				94.14000		94.08000				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			11.00500	87.02529	11.14000	86.36276				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.44000		106.33000				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				39.02000		39.00000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.30717		101.17007				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.68000		101.57000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				110.28500		110.28500				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	106.39636	9.63000	106.31437				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				105.35000		105.23000				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			10.94500	97.78945	11.03500	97.15110				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			10.33000	87.71077	10.46000	87.17085				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				115.06000		115.51000				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				142.14000		144.10000				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			11.04000	97.20609	11.13000	96.57220				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				96.00000		95.96000				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				100.71612		100.64625				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				101.56897		101.49730				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			9.45500	103.94253	9.58500	103.61033				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			10.80500	96.99451	10.93500	96.41890				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			10.57000	96.98160	10.70000	96.46867				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			11.03500	95.42617	11.16500	94.78418				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			10.55500	96.87481	10.68500	96.32504			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			11.01500	95.71380	11.15000	95.01905			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			11.79000	93.71299	11.88000	93.13901		1,650,600,000,000.00		140,000,000	70,000,000
Total ABS16 SPOT								1,650,600,000,000.00		140,000,000	70,000,000
Total For ABS16								1,650,600,000,000.00		140,000,000	70,000,000
ABS17 On 11/11/2027 Spot Bond			11.79000	94.47775	11.88000	93.85399			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			10.49000	93.00879	10.62000	92.50554			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			11.54000	86.35489	11.63000	85.79652			0.00	0	3,680,000,000
Total ABS7 SPOT									0.00	0	3,680,000,000
Total For ABS7									0.00	0	3,680,000,000
ABS9 On 17/03/2016 Spot Bond			8.56000	103.08934	8.69500	102.99211		32,528,000,000,000.00		3,800,000,000	3,800,000,000
Total ABS9 SPOT								32,528,000,000,000.00		3,800,000,000	3,800,000,000
Total For ABS9								32,528,000,000,000.00		3,800,000,000	3,800,000,000
ABS12 On 07/12/2023 Spot Bond			2.31000	279.39046	2.31000	279.26807			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	134.73338	2.54000	134.67200			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			2.40000	137.25328	2.40000	137.19230			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	0.01638	100.00000	0.01625			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	14.16572	100.00000	14.06189			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	84.10138	100.00000	83.52403				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				76.04963		75.84774				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	84.06467	100.00000	83.48624				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				104.00532		103.92644				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				104.00532		103.92644				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				104.02768		103.94837				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				104.02768		103.94837				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				103.98295		103.90452				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	105.06900	10.00000	104.98700				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				100.51281		100.43916				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				100.52666		100.45098				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				100.53226		100.45578				0.00	0	0
Total ACL097 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 ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.52098		100.44612				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				100.49583		100.42462				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			10.78000	98.12129	10.91000	97.62889				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 ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				94.92506		94.86488				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				245.70577		242.93802				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				245.78617		243.01679				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.50702		100.43418				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.92842		100.85769				0.00	0	0
Total ACL137 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 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				104.56451		104.48649				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				104.21281		104.13679				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.14451		101.07379				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.11906		101.05372				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				100.50874		100.43566				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.10396		101.03587				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				100.49880		100.42718				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				100.47896		100.41019				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.14571	10.23000	103.06092				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				106.18467		106.26367				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			10.83500	97.66783	10.96000	97.23865				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				100.49701		100.42564				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	122.04202	1.75000	122.13112				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				100.47746		100.40779				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				100.49137		100.41970				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				100.46353		100.39587				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				100.58788		100.51333				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				101.47363		101.40752				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				100.45852		100.39158				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.10584		101.03814				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				100.48859		100.41732				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				100.48703		100.41707				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				100.51088		100.43748				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				100.51822		100.44376				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				100.52001		100.44531				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				100.52001		100.44531				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				100.53581		100.45772				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				100.48024		100.41017				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				100.54793		100.46925				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.59713		101.52628				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				100.53581		100.45772				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				101.11860		101.05861				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				100.52964		100.45356				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				100.51361		100.43873				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				177.40233		175.39207				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				178.66947		176.64464				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				100.46746		100.40031				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				100.44848		100.38298				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				101.06673		101.00418				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				100.45908		100.39205				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				98.82853		98.75725				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				100.47746		100.40779				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.45294		100.38681				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				100.45239		100.38632				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				100.50195		100.42985				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				101.40811		101.33647				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				101.78349		101.70958				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				101.75416		101.68143				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				100.49967		100.42789				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				100.49119		100.42063				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				100.76621		100.69101				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				101.63854		101.56579				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				101.66116		101.59105				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.11701		101.04114				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.93492		100.85985				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	98.26558	100.00000	97.50580				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	19.37642	100.00000	19.15405				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				100.76789		100.70458				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	89.56854	100.00000	88.96875				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	58.36492	100.00000	57.94178				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	14.74395	100.00000	14.63588				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	2.30205	100.00000	2.28517				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				101.78797		101.72007				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				101.85679		101.78635				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				102.08615		102.00721				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				101.75125		101.68472				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			8.25000	101.04675	8.38500	100.94289				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				102.23519		102.15070				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				102.59045		102.49267				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	36.94035	100.00000	39.59749				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	10.20986	100.00000	10.81445			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			10.35500	98.05468	10.48000	97.65150			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			11.04000	105.44373	11.13000	104.89915			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			8.58000	104.01190	8.71500	103.91647		15,444,000,000,000.00	1,800,000,000	4,800,000,000	
Total AIR03 SPOT								15,444,000,000,000.00	1,800,000,000	4,800,000,000	
Total For AIR03								15,444,000,000,000.00	1,800,000,000	4,800,000,000	
AIR04 On 29/05/2024 Spot Bond			10.74500	92.94437	10.88000	92.17315		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	13.74723	100.00000	13.65616		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			11.36000	91.62833	11.44500	90.99469		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			2.84000	170.06762	2.84000	169.98582		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				100.75129		100.68323		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				100.32153		100.25273		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				100.34416		100.27050		0.00	0	0	
Total APF02 SPOT								0.00	0	0	
Total For APF02								0.00	0	0	
APF03 On 07/08/2018 Spot Bond				101.38392		101.31572		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				100.43693		100.37608				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				100.80608		100.75071				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				100.43919		100.37610				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				100.47896		100.41018				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				109.60855		109.50227				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				95.35000		95.26000				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				100.60334		100.54819				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				114.25892		114.23936				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			2.84000	234.44069	2.84000	234.32793				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				98.65156		98.57894				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				86.90147		86.78434				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				101.38106		101.30968				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			2.85500	208.16364	2.85500	208.06329				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				96.71788		96.65877				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				100.39624		100.33071				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				99.95968		99.89906				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				99.85212		99.78821				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				101.88823		101.81764				0.00	280,000,000	140,000,000
Total ASN058 SPOT										0.00	280,000,000	140,000,000
Total For ASN058										0.00	280,000,000	140,000,000
ASN05: On 28/04/2020 Spot Bond				101.73555		101.66435				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				101.65895		101.58823				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.75010		98.74571				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				95.01522		94.95454				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				100.56833		100.50285				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				101.36988		101.30012				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				100.22056		100.16554				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				85.32681		85.31164				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				100.14152		100.07989				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				100.55298		100.47243				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				100.46911		100.40064				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				100.71950		100.64987				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				100.50805		100.43398				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				101.01259		100.93344				0.00	0	3,050,000,000
Total ASN084 SPOT										0.00	0	3,050,000,000
Total For ASN084										0.00	0	3,050,000,000
ASN08: On 25/09/2018 Spot Bond				100.31671		100.24896				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
ASN091 On 08/10/2018 Spot Bond				100.06245		99.99998			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				99.77747		101.79811			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				101.40429		101.33393			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				101.06845		101.00557			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				56.44855		56.17669			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				100.94186		100.87009			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				100.48303		100.41256			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				100.81191		100.74089			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	0.00000	100.00000			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	51.41848	100.00000	51.07784				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	28.75828	100.00000	28.54749				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	28.84168	100.00000	28.63029				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	28.46634	100.00000	28.25770				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	41.33896	100.00000	41.03597				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	57.94382	100.00000	57.51914				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	21.23357	100.00000	21.07794				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	56.71658	100.00000	56.30089				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	83.88841	100.00000	83.32287				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	1.52103	100.00000	1.50988				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	16.40526	100.00000	16.28501				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				100.59509		100.53105				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				100.41889		100.35764				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				100.40724		100.34236				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			10.23000	101.70155	10.35500	101.32915				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				100.27025		100.20929				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				101.46764		101.40603				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				100.64974		100.58285				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.16876		101.09989				0.00	180,000,000	90,000,000
Total BAW18 SPOT										0.00	180,000,000	90,000,000
Total For BAW18										0.00	180,000,000	90,000,000
BAW19 On 05/12/2020 Spot Bond			11.05500	95.40524	11.18500	94.85696				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	98.91599	100.00000	98.11828				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			11.22500	94.29434	11.35500	93.67225				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				100.81190		100.74087				0.00	140,000,000	70,000,000
Total BAW22 SPOT										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW22										0.00	140,000,000	70,000,000
BAW3 On 02/10/2017 Spot Bond				101.91720		101.84752				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			10.00500	102.61234	10.13500	102.32812				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			11.10905	100.68162	11.11373	100.58994				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				100.34197		100.24859				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.66885	98.81477	12.80287	98.48381				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.34947		100.25409				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.35905	100.25195	11.36373	100.15866				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			11.35905	100.37252	11.36373	100.27912				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	100.50036	11.06000	100.41029				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.63770	100.19230	10.69427	100.07978				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.81279		100.72694				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.42614		100.34064				0.00	0	0
Total BAYA18 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 BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.42614		100.34064				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			12.57632	98.66313	12.66731	98.49046				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			12.78000	98.09819	12.91000	97.82646				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.90621		99.90621				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.70500	96.52691	12.83500	96.23336				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.31976		100.23179				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			12.70500	95.89207	12.83000	95.58849				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				100.31113		100.22553				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				100.31832		100.23076				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				100.31832		100.23076				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90595		99.90595				0.00	0	0
Total BAYA36 SPOT										0.00	0	0

Contract 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 BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.30767		100.22302				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.32690		100.23753				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.11350		100.11350				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.32690		100.23753				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.30825		100.22343				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.31701		100.23048				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.32701		100.23765				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2016 Spot Bond				100.26781		100.19408				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			14.10905	100.76731	14.11373	100.65150				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB08 On 31/12/2016 Spot Bond			15.72088	100.12999	15.79253	99.93882				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB09 On 31/03/2017 Spot Bond			14.70235	100.10018	14.78437	99.92519				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB10 On 30/06/2019 Spot Bond				100.41112		100.29811				0.00	0	0
Total BAYB05 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 BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.41112		100.29811				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.41112		100.29811				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.42528		100.30839				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.36132		100.26196				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	50.95859	100.00000	50.66910				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.20100	100.00000	19.06026				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.47506	100.00000	17.34698				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.78708	100.00000	10.70802				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.79031	100.00000	10.71035				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.04209	100.00000	12.94650				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.30075	100.00000	11.21792				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	97.07447	100.00000	96.30607				0.00	0	0
Total BC100L 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 BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	90.34653	100.00000	89.68059				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	87.32057	100.00000	86.69834				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				99.80445		101.58244				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				100.07675		100.01923				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				99.91697		99.85478				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				101.09044		101.02752				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	11.29877	100.00000	11.21596				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.29877	100.00000	11.21596				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	185.72160	2.21000	185.64158				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			9.55000	142.61264	9.65000	140.91353				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			9.55000	143.17690	9.65000	141.48845				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			9.94500	89.08941	10.03500	88.44783				0.00	0	0
Total BD0302 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 BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			9.46500	97.46242	9.59000	97.15044				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.64546	100.00000	9.57399				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.34691	100.00000	8.28505				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.34691	100.00000	8.28505				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.85504	100.00000	8.78942				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.84737	100.00000	11.75957				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.36407	100.00000	16.24280				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				101.74378		101.67960				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				102.25814		102.20008				0.00	0	0
Total BG22A3 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 BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.88950		101.81990				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				102.00158		101.92780				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				102.31500		102.22950				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	62.46637	100.00000	62.01349				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				101.55934		101.49276				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				101.58920		101.52138				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.59916		101.53092				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				101.71860		101.64537				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				101.87778		101.79791				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	61.11755	100.00000	60.67445				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	61.11755	100.00000	60.67445				0.00	0	0
Total BG32YU 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 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				100.61915		100.55045				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				100.63008		100.56016				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			9.50500	102.06219	9.63500	101.84232				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				100.66287		100.58929				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				100.72097		100.64087				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	35.01091	100.00000	34.75431				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	35.01091	100.00000	34.75431				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.31353		102.23214				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			12.53000	96.48428	12.66000	96.01221				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				101.76800		101.68390				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			12.42000	96.93045	12.55000	96.44915				0.00	0	0
Total BGL04 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 BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.55500	99.90666	12.68500	99.37185				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.03736		100.95411				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			13.04500	98.80165	13.18000	98.13358				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				101.07549		100.99144				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			12.55500	99.21078	12.68500	98.67168				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				107.12603		107.06315				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				101.29041		101.22589				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.95960		100.89430				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				99.96732		99.90208				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			10.18500	96.47865	10.31000	96.05111				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				99.94587		99.89174				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				99.54817		99.49395				0.00	0	0
Total BIDC50 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 BIDC50										0.00	0	0
BLG1A 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				101.88872		101.81390				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				101.94136		101.86446				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				100.69244		100.60737				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				101.68526		101.59559				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC05 On 14/01/2016 Spot Bond				99.93895		99.87796				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05 On 19/01/2016 Spot Bond				101.59858		101.53765				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC06 On 25/01/2016 Spot Bond				101.45140		101.39087				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				101.10850		101.04880				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				100.93461		100.87473				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				100.62221		100.56269				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	100.00000				0.00	0	0
Total BTC072 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 BTC072										0.00	0	0
BTC07: On 11/01/2016 Spot Bond				100.00000	0.00000	99.94542				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07: On 14/01/2016 Spot Bond				99.94539		99.89077				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				99.83613		99.78150				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				101.43826		101.37769				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				99.79976		99.74516				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				99.53752		99.48614				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08: On 05/02/2016 Spot Bond				99.54445		99.48978				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08: On 18/02/2016 Spot Bond				99.28904		99.23291				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08: On 17/05/2016 Spot Bond				97.54590		97.48792				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08: On 23/02/2016 Spot Bond				99.19594		99.13984				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC08: On 01/04/2016 Spot Bond				98.45389		98.39663				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	54.98121	100.00000	54.57823				0.00	0	0
Total BUS01U 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 BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.32724		100.25723				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				100.33845		100.26601				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				100.54005		100.47345				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.16621		101.09721				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	22.77932	100.00000	22.61237				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			10.70500	105.22997	10.83500	105.03800				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				105.04070		104.96424				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.05500	102.31561	9.18500	102.19957				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			16.40500	93.31275	16.53000	92.94895				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				99.58882		99.49543				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			14.20500	98.69149	14.33000	98.29192				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			10.15500	100.49382	10.28500	100.25137				0.00	0	0
Total CBL16 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 CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.61554		98.52394				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			14.20500	95.54116	14.33000	95.10928				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.19359		95.10318				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.40300		101.33684				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			11.95500	90.11599	12.08500	89.63245				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.28472		101.21038				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				101.70187		101.62600				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.46500	106.07318	11.55500	105.51833				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			11.52000	101.43334	11.61000	100.86280				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			11.37000	102.40511	11.46000	101.81249				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.09048		100.99251				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			12.90500	103.21505	13.03500	103.08002				0.00	0	0
Total CGR11 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 CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.76946		101.70120				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				105.02452		104.93947				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.06890	10.00000	104.98690				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				100.00136		102.50824				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				100.55180		100.46925				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				102.10960		102.02602				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	15.82847	100.00000	15.71372				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	23.60202	100.00000	23.42904				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	21.94310	100.00000	21.78227				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				99.97094		99.88477				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				100.28316		100.20589				0.00	0	0
Total CIG03 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 CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.29311		100.21301			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				100.30504		100.22172			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.09279		101.01369			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				101.17785		101.09260			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				100.72573		100.66731			0.00	0	0
Total CIG08 SPOT									0.00	0	0
Total For CIG08									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.60061		100.53742			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	100.27133	10.11000	100.18985			0.00	0	0
Total CLN184 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 CLN184									0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.02191		100.04163			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	127.78582	2.76000	127.72536			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN191 On 24/08/2016 Spot Bond				102.23120		102.23120			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	127.78485	3.14000	127.72030			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.01478	8.25000	102.94579			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN194 On 13/09/2021 Spot Bond			3.10000	127.33043	3.10000	127.26634			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	127.04090	2.40000	126.98420			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.69549		100.59561			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN200 On 17/10/2016 Spot Bond			9.65000	101.16242	9.78500	100.98639			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN215 On 20/10/2016 Spot Bond				99.79126		101.77250			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				99.80368		101.78855			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN220 On 20/10/2016 Spot Bond			9.70000	101.16702	9.83500	100.98958			0.00	0	0
Total CLN221 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 CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			9.70000	101.16702	9.83500	100.98958				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			9.75000	99.85690	9.88500	99.66388				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.51846		100.44400				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.56705		100.48561				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				101.19048		101.12410				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				101.10768		101.03729				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	103.53756	9.35000	103.46045				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	103.53756	9.35000	103.46045				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

Contract 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 CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.83696		100.77041				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.62055		100.55271				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.89400		100.82779				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.89400		100.82779				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.89400		100.82779				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.56550		100.49691				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			10.63500	100.18838	10.76000	99.77576				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				102.00231		101.93491				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				103.11339		103.04164				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.67395		100.60638				0.00	100,000,000	100,000,000
Total CLN272 SPOT										0.00	100,000,000	100,000,000
Total For CLN272										0.00	100,000,000	100,000,000
CLN27 On 20/06/2017 Spot Bond				100.67124		100.60407				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.68809		100.61906				0.00	0	0
Total CLN274 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 CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.07885		101.01182				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				101.21557		101.13669				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				100.83451		100.76634				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				101.38757		101.32068				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				101.61252		101.54440				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				101.26837		101.19950				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				100.50271		100.42442				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.36876		100.28985				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				101.78354		101.71207				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	105.06900	10.00000	104.98700				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				100.19175		100.11325				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				100.36499		100.28689				0.00	0	0
Total CLN294 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 CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.24003		100.16121				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.55067		100.47159				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				100.21818		100.13967				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				100.54215		100.46513				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				100.30505		100.22810				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				175.12714		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				101.41828		101.34273				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				176.43887		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				174.23469		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				172.90808		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				170.22921		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				170.94036		170.94036				0.00	0	0
Total CLN311 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 CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				101.35020		101.27304				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			12.28500	89.02982	12.42000	88.38216				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			12.80500	90.45635	12.94000	89.79644				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				100.29242		100.21864				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				100.54245		100.46342				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				101.32005		101.24454				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				101.73451		101.66261				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				101.72084		101.64246				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	101.71901	8.80500	101.64680				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				101.75127		101.67870				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.50083		100.42779				0.00	0	0
Total CLN325 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 CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.50916		100.43492				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.54135		100.46248				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.52984		100.45376				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.72153		100.61794				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				86.33737		86.15487				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.57505		100.49249				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.29242		100.21864				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				150.89204		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				101.72401		101.65059				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.62261		100.53201				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.29399		100.21982				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.71731		100.61433				0.00	0	0
Total CLN342 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 CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.59734		100.51154				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.46753		100.40037				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.52582		100.44918				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				101.70770		101.63496				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				101.37073		101.30203				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.28609		100.21391				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				101.62295		101.55633				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.94375		100.87539				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				101.67896		101.60740				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.60895		101.53904				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				100.44011		100.37581				0.00	0	0
Total CLN360 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 CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			11.46500	98.46246	11.60000	97.69232				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				100.49321		100.42236				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				101.63920		101.55647				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			13.60500	100.94851	13.74000	100.20044				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				101.82629		101.73810				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			13.63500	101.19718	13.77000	100.48338				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	110.12778	10.02000	110.04003				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				101.82629		101.73810				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				101.82747		101.75179				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.55271		100.47110				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.48611		100.41628				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.49572		100.42451				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.49589		100.42468				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.30410		100.22739				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			10.95500	98.86500	11.08500	98.28779				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.33561		100.25099				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.52749		100.45061				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.95754	10.98000	100.86864				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.38011	11.00000	103.28891				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.55201		100.47269				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				101.73323		101.66847				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			13.39500	96.82786	13.53000	96.07863				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				100.58452		100.49942				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				100.49559		100.42438				0.00	0	0
Total CLN386 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 CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.96139		101.88348				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				100.52692		100.45125				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				100.15841		100.09088				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				100.45796		100.39109				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				92.07735		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				100.48303		100.41256				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.85799		100.79096				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				100.53829		100.46099				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				100.65729		100.56169				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				101.27176		101.19891				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				101.26421		101.19178				0.00	0	0
Total CLN399 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 CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.48303		100.41256				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.54135		100.46248				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN40 On 30/06/2017 Spot Bond				100.28195		100.21154				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN40 On 30/06/2017 Spot Bond				100.27342		100.20442				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN40 On 21/02/2018 Spot Bond				101.37534		101.28789				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40 On 20/06/2016 Spot Bond				96.70138		96.64198				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				79.42005		79.42005				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.48418		100.41344				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 25/07/2016 Spot Bond				101.31535		101.26026				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN40 On 18/07/2020 Spot Bond				99.80604		99.72314				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.53581		100.45772				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.53858		100.46010				0.00	0	0
Total CLN411 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 CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				99.80509		99.72178				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				100.53026		100.45298				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				100.63528		100.54285				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				100.55797		100.47670				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				99.79267		99.70407				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.52559		100.44301				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.58563		100.50037				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.55409	7.01000	43.52991				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.59115		100.50509				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				102.45288		102.35182				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.79139		100.67640				0.00	0	0
Total CLN422 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 CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.72860		100.62269				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.79139		100.67640				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.56351		100.48143				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.70944		100.60630				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42: On 20/12/2018 Spot Bond				100.55243		100.47196				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42: On 15/11/2020 Spot Bond				101.96058		101.88533				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.70121		100.59926				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: On 20/12/2020 Spot Bond				96.44597		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				100.81045		100.69269				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				100.84848		100.72522				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				100.88100		100.75303				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				97.11828		97.11828				0.00	0	0
Total CLN434 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 CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.26708		100.19966				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.53303		100.45536				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.82722		100.75291				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 18/04/2028 Spot Bond				159.95079		158.74597				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.94500	89.08941	10.03500	88.44783				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.55000	142.61264	9.65000	140.91353				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			9.55000	143.17690	9.65000	141.48845				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 10/10/2016 Spot Bond				100.00009		99.93165				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.21483		100.14861				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.52407		100.44880				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.49243		100.42171				0.00	0	0
Total CLNF06 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 CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.49871		100.42710				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	99.92622				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				100.48859		100.41732				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				101.73451		101.66261				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				100.44737		100.38202				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				100.48456		100.41497				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				100.48173		100.41255				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.48450		100.41491				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				100.48859		100.41732				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.16028		101.08328				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				99.90526		99.83393				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.76000	104.67660	9.96500	104.50833				0.00	0	0
Total COJ02 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 COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.90500	99.00118	10.03500	98.65385			0.00	0	1,030,000,000
Total COJ04 SPOT									0.00	0	1,030,000,000
Total For COJ04									0.00	0	1,030,000,000
COJ05 On 05/06/2023 Spot Bond			11.00500	107.17600	11.13500	106.41189			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			11.16500	101.73477	11.29500	101.14671			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			11.24500	95.20064	11.38000	94.42382			0.00	0	30,000,000
Total COJG01 SPOT									0.00	0	30,000,000
Total For COJG01									0.00	0	30,000,000
COT01 On 03/04/2023 Spot Bond			11.61500	90.42783	11.75000	89.74964			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			12.29000	89.69949	12.38000	89.10621			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			12.29000	83.15474	12.38000	82.58498			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.95039		100.88154			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	11.86941	100.00000	11.78242			0.00	0	0
Total CPL010 SPOT									0.00	0	0
Total For CPL010									0.00	0	0
CPL020 On 25/08/2017 Spot Bond				101.01415		100.94826			0.00	0	0
Total CPL020 SPOT									0.00	0	0
Total For CPL020									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.43138		100.36381			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				100.97604		100.90810			0.00	0	0
Total CPL024 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 CPL024									0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	10.66480	100.00000	10.58663			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	16.95240	100.00000	16.82815			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	61.99270	100.00000	61.41388			0.00	0	0
Total CPL04U SPOT									0.00	0	0
Total For CPL04U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	18.94713	100.00000	18.80976			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	17.66529	100.00000	17.53438			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.93000	88.15689	13.06000	87.32792			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	21.93878	100.00000	21.77799			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	14.51738	100.00000	14.41097			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	22.60180	100.00000	22.43614			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				101.45927		101.39930			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			9.03000	98.56502	9.16000	98.29474		903,000,000,000.00	100,000,000	3,450,000,000	
Total DENG44 SPOT								903,000,000,000.00	100,000,000	3,450,000,000	
Total For DENG44								903,000,000,000.00	100,000,000	3,450,000,000	
DENG5 On 25/02/2016 Spot Bond				100.95036		100.88858			0.00	0	0
Total DENG56 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 DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.79126		100.72931				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				101.03664		100.97422				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	80.95055	100.00000	80.45493				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				100.71962		100.65264				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				100.00020		99.93361				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.45339		101.38727				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				103.12581		103.06608				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				101.43157		101.36497				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.62151		100.53106				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				102.75015		102.64103				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.54412		100.46484				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				57.52994		57.38271				0.00	0	0
Total DOL009 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 DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			10.69500	93.84838	10.82500	93.26634			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			8.55000	103.71018	8.68500	103.58118			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			10.49000	100.63938	10.62000	100.14262			0.00	0	425,500,000
Total DV22 SPOT									0.00	0	425,500,000
Total For DV22									0.00	0	425,500,000
DV23 On 27/02/2023 Spot Bond			10.94500	99.10307	11.08000	98.38247		1,970,100,000,000.00		180,000,000	115,900,000
Total DV23 SPOT								1,970,100,000,000.00		180,000,000	115,900,000
Total For DV23								1,970,100,000,000.00		180,000,000	115,900,000
DV24 On 18/02/2024 Spot Bond			10.87500	97.54647	11.01000	96.77983			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			10.95000	98.14249	11.03500	97.50017			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				100.63981		100.57736			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01 On 26/01/2016 Spot Bond				101.46910		101.40783			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				100.28416		100.22269			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				100.92312		100.86270			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				100.93217		100.87117			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				100.46413		100.40434			0.00	0	0
Total DVC016 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 DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.48964		100.42917				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.08007		101.01984				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				100.21049		100.14736				0.00	0	6,500,000,000
Total DVF17 SPOT										0.00	0	6,500,000,000
Total For DVF17										0.00	0	6,500,000,000
DVF18 On 30/03/2018 Spot Bond				99.85589		99.79107				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.56000	120.24810	9.69000	119.64372				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			10.59000	100.02076	10.72000	99.51475				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			10.75500	98.70852	10.88500	98.06545				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.99500	97.68114	11.13000	96.90826				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			3.09000	100.55781	3.09000	100.50728				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

Contract 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 EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				102.88023		102.77831				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				101.90299		101.83517				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				101.88906		101.80880				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	19.66098	100.00000	19.51844				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	101.13471	2.52000	101.08880				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			2.32500	125.57225	2.32500	125.51696				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			2.31000	113.23767	2.31000	113.18795				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.31000	113.99697	2.31000	113.94714				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			2.44000	103.79303	2.44000	103.74647				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	101.62294	2.50000	101.57698				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			11.00500	103.22121	11.13500	102.68068				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			10.90500	102.84530	11.03500	102.25504				0.00	0	0
Total EMM02 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 EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.34000	95.01669	11.43000	94.47692				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			11.54500	91.70618	11.63000	91.36154				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			11.68500	98.14399	11.77000	97.70931				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			11.44000	96.39602	11.53000	96.00668				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				95.04739		94.98628				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				100.60792		100.54249				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.42986		101.36245				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				101.37584		101.31092				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.11725		101.05105				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.89315		100.82507				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	9.49845	100.00000	9.42883				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	3.89056	100.00000	3.86205				0.00	0	0
Total EPF02U 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 EPF02U										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				101.03028		100.96617				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				100.94724		100.88655				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1 On 22/08/2016 Spot Bond				101.00001		100.93603				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC1 On 04/02/2016 Spot Bond				101.23298		101.17778				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC2 On 04/05/2016 Spot Bond				101.28837		101.22641				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC2 On 04/11/2016 Spot Bond				101.33926		101.27497				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				98.39110		98.29666				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				99.05322		98.98099				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			11.48500	96.73251	11.61000	96.41072				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				97.59447		97.52014				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				99.59042		99.50269				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	86.85828	100.00000	86.26472				0.00	0	0
Total EQS10U 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 EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.21959		101.15024				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.29423		101.22077				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.16750		101.10104				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.08922		101.02518				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.12632		101.06022				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.11516		101.05159				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.10020		101.03746				0.00	0	0
Total ERSA19 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 ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.16748		101.10101			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.21818		101.14892			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.29500	101.98132	9.42000	101.65386			0.00	0	36,025,700,000
Total ES18 SPOT									0.00	0	36,025,700,000
Total For ES18									0.00	0	36,025,700,000
ES23 On 25/01/2023 Spot Bond			10.13000	103.96766	10.26500	103.22104		1,322,555,579,000.00		130,558,300	7,503,177,900
Total ES23 SPOT								1,322,555,579,000.00		130,558,300	7,503,177,900
Total For ES23								1,322,555,579,000.00		130,558,300	7,503,177,900
ES26 On 02/04/2026 Spot Bond			10.41000	86.26326	10.50000	85.69595		4,684,500,000,000.00		450,000,000	17,834,000,000
Total ES26 SPOT								4,684,500,000,000.00		450,000,000	17,834,000,000
Total For ES26								4,684,500,000,000.00		450,000,000	17,834,000,000
ES33 On 15/09/2033 Spot Bond			10.95000	75.68827	11.02500	75.16578		4,358,100,000,000.00		398,000,000	69,669,800,000
Total ES33 SPOT								4,358,100,000,000.00		398,000,000	69,669,800,000
Total For ES33								4,358,100,000,000.00		398,000,000	69,669,800,000
ES42 On 25/04/2042 Spot Bond			11.08000	79.86588	11.15500	79.28377		0.00		0	43,270,000,000
Total ES42 SPOT								0.00		0	43,270,000,000
Total For ES42								0.00		0	43,270,000,000
EXX01 On 19/05/2017 Spot Bond				100.33575		100.26334			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				98.54501		98.47362			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				99.85429		99.79138			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				100.31774		100.24974			0.00	0	0
Total FIFB03 SPOT								0.00		0	0
Total For FIFB03								0.00		0	0
FIFB04 On 21/11/2017 Spot Bond				101.09877		101.03051			0.00	0	0
Total FIFB04 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 FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.92516		100.85644				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.01415		100.94826				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				100.99918		100.93111				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				101.19822		101.13679				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				100.91816		100.85677				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				100.99209		100.92861				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	99.93862				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.08216		100.02052				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				100.67787		100.61692				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				100.69943		100.63662				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	0.11235	100.00000	0.11153				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	0.11235	100.00000	0.11153				0.00	0	0
Total FPB1U 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 FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.22248	100.00000	12.13386				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	11.89691	100.00000	11.81066				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				100.60444		100.53737				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				100.04050		99.96426				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				100.66995		100.59555				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				100.71357		100.63428				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			10.80500	94.79546	10.93000	94.41655				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.63795		100.57748				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				100.63787		100.57740				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				101.75193		101.68253				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				102.36560		102.29188				0.00	0	840,000,000
Total FRB11 SPOT										0.00	0	840,000,000
Total For FRB11										0.00	0	840,000,000
FRB12 On 02/06/2024 Spot Bond				100.81631		100.74326				0.00	0	0
Total FRB12 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 FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.97327		100.89913				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			11.65500	94.57935	11.78500	94.00402				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				102.26716		102.18352				0.00	0	200,000,000
Total FRB15 SPOT										0.00	0	200,000,000
Total For FRB15										0.00	0	200,000,000
FRB16 On 08/07/2025 Spot Bond				100.07766		99.99990				0.00	0	1,100,000,000
Total FRB16 SPOT										0.00	0	1,100,000,000
Total For FRB16										0.00	0	1,100,000,000
FRB17 On 08/01/2027 Spot Bond				100.07836		99.99939				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			11.65500	101.51050	11.78000	101.11036				0.00	0	100,000,000
Total FRBC21 SPOT										0.00	0	100,000,000
Total For FRBC21										0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond				101.55530		101.47692				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.40000	137.25328	2.40000	137.19230				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	272.33708	2.70000	272.20916				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	115.65564	2.56500	115.60272				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			3.16000	156.80964	3.16000	156.73016				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			3.35000	194.83084	3.35000	194.72915				0.00	0	0
Total FRBI33 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 FRBI33										0.00	0	0
FRBZ0: On 30/11/2020 Spot Bond			7.44200	69.88239	7.44300	69.86542				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			9.34900	44.68229	9.34900	44.67058				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.59000	43.29203	9.59000	43.28110				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	35.01091	100.00000	34.75431				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				101.11544		101.02653				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				100.58069		100.49732				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				100.50720		100.43437				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.55358		100.47409				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.53581		100.45772				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 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 FRC119										0.00	0	0
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				100.51194		100.43730				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.59481		100.50941				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.52749		100.45061				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.55907		100.47765				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

Contract 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 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				100.68201		100.58284				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				100.66279		100.56639				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	29.26320	100.09221	29.04854				0.00	0	0
Total FRC143 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 FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.48136		100.41113				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				91.68756		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				100.54216		100.46429				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.54785		100.46917				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				100.50318		100.43092				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				100.50250		100.42922				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.64904		100.55463				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				100.49416		100.42208				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	70.62429	13.22500	70.54859				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				100.46744		100.39921				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				100.46800		100.39969				0.00	0	0
Total FRC166 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 FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.68802		100.58927				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				100.48804		100.41684				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	104.72376	3.79500	104.66550				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				100.50805		100.43398				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.50805		100.43398				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.17841		101.10331				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				100.29242		100.21864				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				98.42379		98.35112				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				100.48024		100.41017				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				100.46966		100.40112				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.73727		101.65326				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				100.54523		100.46579				0.00	0	0
Total FRC179 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 FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				101.33414		101.26509				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				65.03435		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				101.95519		101.87434				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				100.62151		100.53106				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				100.63924		100.54744				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				100.46465		100.39682				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.50250		100.42922				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				100.50250		100.42922				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				100.59653		100.53232				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				100.15449		100.08733				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.16252		100.09197				0.00	0	0
Total FRC192 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 FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.12294		100.06608				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	105.06900	10.00000	104.98700				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				100.05901		100.00001				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				100.52914		100.45203				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				100.00001		99.94044				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				100.06608		100.00888				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				100.00001		99.94060				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00001		99.94044				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.91300		101.84470				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.74065		101.67861				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.91300		101.84470				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.73375		101.67196				0.00	0	0
Total FRC203 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 FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.52865		101.45669				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.56449	8.75000	101.49284				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				104.48232		104.40747				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.69532	100.00000	10.61693				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.86645	100.00000	9.79413				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				95.70481		95.62451				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	13.18359	100.00000	13.08696				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.52559		100.44935				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	32.84198	100.00000	32.60387				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.41821		101.34836				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	10.43809	100.00000	10.36158				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	31.82042	100.00000	31.58971				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.41817		101.34832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	31.79265	100.00000	31.56216				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				101.41473		101.34505				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				101.34438		101.27809				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				101.54248		101.47117				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				101.44969		101.38253				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.21000	131.30154	3.21000	131.23465				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				101.29645		101.23139				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				101.27957		101.21534				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				101.27957		101.21534				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				101.20793		101.13716				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.68193		100.61730				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.54034		100.47563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.32555		100.24424				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.52749		100.45061				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.30828		100.24162				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				99.91368		101.75128				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 31/01/2022 Spot Bond			4.07000	125.27744	4.07000	125.20083				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.75430		100.64467				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.92397		100.81983				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 10/09/2017 Spot Bond				100.78042		100.70648				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				101.74594		101.67433				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.74000	127.56809	3.74000	127.49769				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.55006		100.47106				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.79000	127.22224	3.79000	127.15153				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			3.77000	127.36046	3.77000	127.28986				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	132.93238	3.86000	132.85775				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	144.69873	3.93000	144.61631				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				101.95467		101.87456				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				100.48451		100.41492				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				100.54672		100.46820				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.63021		100.53971				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				100.60879		100.52137				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				100.51527		100.44016				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				100.51472		100.43967				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				100.57760		100.51543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				102.04312		101.95043				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	15.76604	100.00000	15.65049				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	39.09469	100.00000	38.80816				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	59.79786	100.00000	59.36432				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	12.59386	100.00000	12.50155				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.86502		101.81450				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				100.78461		100.72212				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.97115		101.90689				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				99.98163		99.91719				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				98.90544		98.84332				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				98.95066		98.88802				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				101.80972		101.73586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			2.23800	105.68278	2.23800	83.73690				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	113.83405	2.62000	113.78147				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				101.68302		101.62109				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	102.25274	10.38000	102.16735				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	102.25274	10.38000	102.16735				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				104.50368		104.41817				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	111.17532	2.76000	111.12270				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.79000	209.99621	2.79000	209.89608				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.73000	111.73866	2.73000	111.68606				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			2.82000	209.14799	2.82000	209.04776				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 29/04/2019 Spot Bond				101.98487		101.89960				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			2.65000	114.86005	2.65000	114.80671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.92500	108.13761	2.92500	108.08500				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				56.82400		56.82400				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	108.13761	2.92500	108.08500				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			2.94000	205.79656	2.94000	205.69594				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			2.99000	204.41951	2.99000	204.31873				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	101.13040	2.58000	101.08400				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			3.02000	203.59868	3.02000	203.49781				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.20000	103.29572	3.20000	103.24319				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.20000	156.16866	3.20000	156.08902				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.65000	95.93138	3.65000	95.87914				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.19000	156.32862	3.19000	156.24902				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				104.56438						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.25000	155.37169	3.25000	155.29182				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.53000	190.24394	3.53000	190.14188				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				84.29556		84.29556				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.58000	97.03350	3.58000	96.98120				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.55000	97.51061	3.55000	97.45830				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.36000	100.60029	3.36000	87.29374				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.06000	158.42547	3.06000	158.34647				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.30000	196.12907	3.30000	196.02748				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				101.16943		101.10944				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.47973		100.41974				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				106.30539		106.29151				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.19000	156.32862	3.19000	156.24902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.19000	156.32862	3.19000	156.24902				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 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	276.65221	2.46000	276.52763				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	278.65712	2.35000	278.53415				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	265.84057	3.07000	265.70779				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			2.87000	133.76287	2.87000	133.69838				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				101.66589		101.59862				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			2.40000	137.25328	2.40000	132.99741				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.93130		101.86216				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				100.08532		100.02133				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.50527		101.43561				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	110.60732	2.60000	110.55640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	42.02179	104.97509	41.69663				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	44.69356	101.07593	44.36285				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	39.22939	100.44759	38.94072				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	43.18932	100.76967	42.87059				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			2.31000	117.96003	2.31000	117.90837				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	116.17375	2.51000	116.12111				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.08762		99.08434				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	115.89083	2.54000	115.83803				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.04725		100.97143				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	275.02455	2.55000	274.89872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.35808		101.29112			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.01958		100.95028			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			7.73000	102.75061	7.86500	102.59773			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			8.79500	102.28407	8.92500	102.01265			0.00	0	2,526,000,000
Total FRX17 SPOT									0.00	0	2,526,000,000
Total For FRX17									0.00	0	2,526,000,000
FRX18 On 14/04/2018 Spot Bond			9.18500	105.15030	9.31000	104.81823			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			9.92000	98.50428	10.05000	98.02589			0.00	0	5,230,000,000
Total FRX19 SPOT									0.00	0	5,230,000,000
Total For FRX19									0.00	0	5,230,000,000
FRX20 On 01/10/2020 Spot Bond			10.23500	96.95922	10.36500	96.41944			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			11.00500	87.02529	11.14000	86.36276			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			11.16000	98.64077	11.25000	98.06195			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			11.56000	90.13564	11.65000	89.55743		3,468,000,000,000.00	300,000,000	800,000,000	
Total FRX26 SPOT								3,468,000,000,000.00	300,000,000	800,000,000	
Total For FRX26								3,468,000,000,000.00	300,000,000	800,000,000	
FRX30 On 31/01/2030 Spot Bond			11.80000	90.42659	11.88500	89.82871		0.00	0	1,060,000,000	

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 FRX30 SPOT									0.00	0	1,060,000,000
Total For FRX30									0.00	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			11.87000	87.19714	11.95500	86.60223			3,561,000,000,000.00	300,000,000	10,300,000,000
Total FRX31 SPOT									3,561,000,000,000.00	300,000,000	10,300,000,000
Total For FRX31									3,561,000,000,000.00	300,000,000	10,300,000,000
FRX45 On 14/04/2045 Spot Bond			11.59000	72.08898	11.66500	71.57102			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				100.43637		100.37369			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				100.44205		100.37855			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				100.45618		100.39065			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				100.47883		100.41005			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				100.49581		100.42460			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				100.56927		100.48752			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.06383		101.00145			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				100.94875		100.88565			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.10197		101.03736			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.14432		101.07724			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.17960		101.11046				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.33472		101.25652				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	2.55449	100.00000	2.53597				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	0.42857	100.00000	0.42547				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	14.16572	100.00000	14.06189				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	2.37661	100.00000	2.35919				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	0.39873	100.00000	0.39581				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.90949		99.84137				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			10.50500	101.18864	10.63500	100.95539				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.96366		100.89933				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				100.99525		100.92885				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.00787		100.94066				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.08987		101.01731				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.19061		101.11149				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.25348		101.17026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				101.12257		101.06736				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	11.72423	100.00000	11.63830				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	29.17985	100.00000	28.96598				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	13.88255	100.00000	13.78080				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.14402	100.00000	11.06323				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.57727		101.51168				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				101.63808		101.57006				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				101.71355		101.64249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.81833		101.74305			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.37427		101.31266			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.99814		100.93562			0.00	0	1,000,000,000
Total GRT04 SPOT									0.00	0	1,000,000,000
Total For GRT04									0.00	0	1,000,000,000
GRT06 On 11/12/2017 Spot Bond				100.68681		100.61979			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.12522		101.05531			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				100.40368		100.33692			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				99.91702		99.85453			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002		162,050,000,000,000.00	1,620,500,000	1,620,500,000	
Total GRX01U SPOT								162,050,000,000,000.00	1,620,500,000	1,620,500,000	
Total For GRX01U								162,050,000,000,000.00	1,620,500,000	1,620,500,000	
GSIZ16 On 23/09/2016 Spot Bond				101.09677		101.03272		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				101.88141		101.80131		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	12.26129	100.00000	12.17240		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.62298		100.55592				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				101.48499		101.41866				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				101.31367		101.24680				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				101.65403		101.59889				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				101.21458		101.15937				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	10.58387	100.00000	10.50715				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.58387	100.00000	10.50715				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	11.22751	100.00000	11.14611				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	11.22751	100.00000	11.14611				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	12.05506	100.00000	11.96766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	12.05506	100.00000	11.96766				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	13.06648	100.00000	12.97175				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
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				99.84828		99.78281				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				99.90420		99.83207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.76366		101.69659				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				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			10.38500	103.42784	10.51500	103.20996				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.32063		101.24327				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.24313		101.17029				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			9.77000	104.26164	9.90000	103.71248				0.00	0	750,000,000
Total HWAY20 SPOT										0.00	0	750,000,000
Total For HWAY20										0.00	0	750,000,000
HWAY2 On 07/12/2023 Spot Bond			2.34000	278.84024	2.34000	278.71742				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	287.39011	2.21000	287.26653				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.60000	98.24767	2.60000	98.20210				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.08500	89.79256	11.16000	89.19817				0.00	0	11,670,000,000
Total HWAY34 SPOT										0.00	0	11,670,000,000
Total For HWAY34										0.00	0	11,670,000,000
HWAY3 On 31/07/2035 Spot Bond			11.08500	89.56385	11.16000	88.96356				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	52.72897	100.00000	52.34250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF02U SPOT										0.00	0	0
Total For HWF02U										0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	54.48827	100.00000	66.06868				0.00	0	0
Total HWF05U SPOT										0.00	0	0
Total For HWF05U										0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	58.08248	100.00000	57.66139				0.00	0	0
Total HWF06U SPOT										0.00	0	0
Total For HWF06U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.90000	122.09876	1.90000	122.04944			22,420,000,000.00		11,800,000	49,957,785,300
Total I2025 SPOT									22,420,000,000.00		11,800,000	49,957,785,300
Total For I2025									22,420,000,000.00		11,800,000	49,957,785,300
I2033 On 28/02/2033 Spot Bond			2.05000	100.45728	2.05000	100.41521			82,000,000,000.00		40,000,000	68,200,000
Total I2033 SPOT									82,000,000,000.00		40,000,000	68,200,000
Total For I2033									82,000,000,000.00		40,000,000	68,200,000
I2038 On 31/01/2038 Spot Bond			2.00000	126.56858	2.00000	126.51643			262,400,000,000.00		131,200,000	167,296,038,200
Total I2038 SPOT									262,400,000,000.00		131,200,000	167,296,038,200
Total For I2038									262,400,000,000.00		131,200,000	167,296,038,200
I2046 On 31/03/2046 Spot Bond			2.05000	125.35478	2.05000	125.30251			61,500,000,000.00		30,000,000	78,604,400,000
Total I2046 SPOT									61,500,000,000.00		30,000,000	78,604,400,000
Total For I2046									61,500,000,000.00		30,000,000	78,604,400,000
I2050 On 31/12/2050 Spot Bond			2.05000	133.43924	2.05000	133.38347			241,900,000,000.00		118,000,000	43,020,384,900
Total I2050 SPOT									241,900,000,000.00		118,000,000	43,020,384,900
Total For I2050									241,900,000,000.00		118,000,000	43,020,384,900
IBL21 On 15/03/2016 Spot Bond			9.25000	103.08308	9.38500	102.98092			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			9.25500	104.63178	9.38500	104.29967			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			9.07000	102.80636	9.20500	102.65363			0.00		0	7,400,000,000
Total IBL28 SPOT									0.00		0	7,400,000,000
Total For IBL28									0.00		0	7,400,000,000
IBL33 On 03/11/2016 Spot Bond				101.45337		101.38725			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.70000	134.51313	2.70000	134.45012				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			2.47000	136.72686	2.47000	136.66533				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				100.55808		100.49370				0.00	0	1,000,000,000
Total IBL38 SPOT										0.00	0	1,000,000,000
Total For IBL38										0.00	0	1,000,000,000
IBL39 On 02/04/2018 Spot Bond			9.37500	101.19443	9.50500	100.86406				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.00399		100.93886				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				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			10.13500	95.13149	10.26000	94.75335				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			10.62000	89.14435	10.75000	88.68206				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.52552		100.46602				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			9.55500	97.64758	9.68500	97.32436				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			10.61000	98.64418	10.74000	98.11663				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				101.34985		101.28730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.64036		100.57546				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			8.40000	102.61326	8.53500	102.47212				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			9.91500	99.61776	10.04000	99.26972				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				101.57169		101.50183				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.15822		101.09675				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			9.02500	102.96892	9.15500	102.76223				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			9.87500	101.92139	10.00000	101.51761				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			11.09500	99.66006	11.23000	98.88657				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.23426		100.17032				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				101.53125		101.47059				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				101.13203		101.06822				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				101.52232		101.45885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.55255		101.48784				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.61181		100.54598				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			3.20000	131.37318	3.20000	131.30637				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				100.28669		100.22073				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	18.00111	100.00000	17.87061				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.10861		101.04291				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.14460		101.07684				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				101.01401		100.94810				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.04587		100.97791				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			11.14500	96.03747	11.28000	95.33896				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01541	100.00000	0.01531				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				101.63818		101.57881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.32654		101.26386			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			10.68500	93.21790	10.81500	92.68804			0.00	0	700,000,000
Total IDCG03 SPOT									0.00	0	700,000,000
Total For IDCG03									0.00	0	700,000,000
IDCG04 On 24/11/2017 Spot Bond				101.14495		101.08073			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				100.63347		100.56679			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			11.39000	91.12790	11.48000	90.58578			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.26023		101.19340			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			12.21000	95.45277	12.29500	94.81395			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	102.22527	5.00000	102.18411			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.13987	5.00000	101.09895			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	101.30321	4.00000	101.27014			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	100.93496	4.00000	100.90220			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	83.96082	100.00000	83.39733			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	83.91368	100.00000	83.35051				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	83.91368	100.00000	83.35051				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			9.79000	94.48070	9.88000	93.90294				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.14988	9.20000	104.07274				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	7.81342	100.00000	7.75615				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				101.84838		101.76118				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	25.33919	100.00000	25.15548				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	30.87418	100.00000	30.65034				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.37010	100.00000	2.35667				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.07317	100.00000	9.00667				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	11.85091	100.00000	11.76499				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.38549	100.00000	13.12795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.47579	100.00000	8.41964				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	56.34335	100.00000	55.93039				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	10.51799	100.00000	10.44090				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	17.66858	100.00000	17.53909				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	71.18497	100.00000	70.78505				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	83.51111	100.00000	82.96049				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	50.45914	100.00000	50.12485				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	36.22466	100.00000	35.98467				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	26.73500	100.00000	26.55788				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	98.91599	100.00000	98.11828				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	42.28669	100.00000	41.97675				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	92.48187	100.00000	91.79343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	95.74468	100.00000	94.24084				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	95.74468	100.00000	94.24084				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.90000	99.88670	6.90000	99.86785				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			6.90000	99.75485	6.90000	99.73604				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.90000	99.49218	6.90000	99.47347				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	99.35217	7.00000	99.33324				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			7.00000	99.08785	7.00000	99.06902				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.00000	98.95622	7.00000	98.93744				0.00	0	0
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.10000	98.27944	7.10000	98.26065				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INF547 On 10/05/2016 Spot Bond				101.13784		101.07852				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			11.10905	100.56479	11.11373	100.47322				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			11.10905	100.30541	11.11373	100.21408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.50860		100.43252				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				100.49991		100.42523				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	101.76307	6.50000	101.70973				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				100.52194		100.44586				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				89.25526		89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 12/04/2016 Spot Bond				99.97916		99.91669				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				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				100.48234		100.40908				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.72977		100.66512				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	103.71493				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				104.95103		104.88836				0.00	0	500,000,000
Total INGR06 SPOT										0.00	0	500,000,000
Total For INGR06										0.00	0	500,000,000
INLV01 On 12/08/2024 Spot Bond				101.72616		101.63713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				99.75890		102.19253				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	97.85523	100.00000	97.07447				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	105.06900	10.00000	104.98700				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				99.95838		99.89574				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				99.95784		99.89440				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			9.25000	101.61752	9.38500	101.38521				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				100.15564		100.08932				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				100.15912		100.09135				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.16147		100.09274				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				99.91849		101.78468				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				99.91455						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				99.91698		101.81967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.85264		100.78412				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				100.55904		100.49195				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				100.57589		100.50676				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				100.58600		100.51565				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				100.45498		100.38702				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				100.46036		100.39159				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				100.46575		100.39616				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			11.05500	94.63534	11.18500	94.05910				0.00	0	6,850,000,000
Total IPL10 SPOT										0.00	0	6,850,000,000
Total For IPL10										0.00	0	6,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.89500	102.61522	10.02500	102.33266				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				100.13338		100.01232				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				99.99984		99.93582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.07352		101.00588				0.00	0	4,452,100,000
Total IPL9 SPOT										0.00	0	4,452,100,000
Total For IPL9										0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				101.53938		101.46667				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.88292		100.80576				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			3.15000	131.73207	3.15000	131.66560				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			3.75000	147.65637	3.75000	147.57454				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				100.17337		100.09814				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00007		99.93002				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				102.01497		101.94000				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				100.69870		100.62350				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.51430		98.43933				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	103.84606	3.90000	103.78743				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	103.84606	3.90000	103.78743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.80815		100.72932				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.07633		100.99748				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	10.65957	100.00000	10.58229				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			11.66500	106.74698	11.79000	106.39371				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				103.43857		103.35648				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			3.85000	146.16731	3.85000	146.08512				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	99.92499	6.85000	99.98124				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			6.90000	99.58583	6.90000	99.58583				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			6.90000	99.45477	6.90000	99.45477				0.00	0	0
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.90000	99.32405	6.90000	99.32405				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	99.18209	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			7.00000	98.65665	7.00000	98.65665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA609 SPOT										0.00	0	0
Total For IVA609										0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.10000	98.50542	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	105.06900	10.00000	104.98700				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				101.53094		101.46807				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				100.14781		100.08348				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.05971		100.99757				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.13862		101.06789				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				100.91619		100.84980				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				99.97925		99.91673				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				99.97911		99.91619				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				99.97885		99.91512				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				99.98004		99.91994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				99.83114		101.75589				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				101.59302		101.52664				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				100.47325		100.40528				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.16000		101.09527				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				100.92342		100.86202				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				100.91468		100.85386				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				100.15940		100.09014				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				101.60490		101.54133				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				100.44205		100.37855				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.27217		100.20419				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				100.27861		100.20901				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.27861		100.20900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.47500	96.46698	10.60000	96.03491				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.43907	100.00000	14.34393				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	11.71965	100.00000	11.63469				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			10.72500	98.70656	10.85500	98.11047				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				101.62313		101.55550				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				102.37546		102.31326				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.49277		101.42246				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.12538		101.05547				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				100.89141		100.82167				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.55087		101.48043				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				101.28634		101.22178				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.38301		101.31262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.83355		100.76832			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.33289		100.26166			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				101.54251		101.47820			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.15909		100.08991			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.70181		100.63646			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.56228		101.49284			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.16708		100.09591			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC062 On 14/08/2016 Spot Bond				101.21337		101.14575			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.48676		101.41360			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.63338		100.56304			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.75033		100.67925			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.52665		100.46076			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				101.46821		101.40022			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.66958	100.00000	1.66012			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.82928		101.74821			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	89.90148	100.00000	89.24205			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.77416		100.70571			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.66389		100.59243			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.79206		100.72120			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				103.21245		103.13391			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.83877		101.75729			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				101.85611		101.76925			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			9.94000	127.04804	10.03000	126.22584			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.21234		100.14787				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				100.60356		100.53627				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				100.82341		100.75947				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				100.46856		100.40282				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				101.64109		101.57181				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			11.19000	96.30543	11.32000	95.83114				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	103.64629	9.71000	103.56620				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				101.51065		101.44346				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			9.91500	99.90499	10.04500	99.64256				0.00	0	3,280,000,000
Total LGL02 SPOT										0.00	0	3,280,000,000
Total For LGL02										0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			10.10500	97.25623	10.23500	96.93133				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			11.31000	96.19412	11.44000	95.67426				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				100.69849		100.62329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL03 On 13/12/2016 Spot Bond				100.96210		100.85845			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				100.75013		100.67905			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				100.93044		100.83188			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			14.20500	99.14272	14.33000	98.72235		13,722,030,000,000.00	966,000,000	483,000,000	
Total LHL18 SPOT								13,722,030,000,000.00	966,000,000	483,000,000	
Total For LHL18								13,722,030,000,000.00	966,000,000	483,000,000	
LHL19 On 14/11/2019 Spot Bond			15.19000	98.72534	15.32000	98.21610		14,673,540,000,000.00	966,000,000	483,000,000	
Total LHL19 SPOT								14,673,540,000,000.00	966,000,000	483,000,000	
Total For LHL19								14,673,540,000,000.00	966,000,000	483,000,000	
LOM01 On 25/11/2019 Spot Bond				101.44018		101.34673		0.00	0	0	
Total LOM01 SPOT								0.00	0	0	
Total For LOM01								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				101.15840		101.09050		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	
Total For LRFA1								0.00	0	0	
LRFB1 On 17/11/2025 Spot Bond				101.22893		101.15691		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	
LRFC1 On 17/11/2025 Spot Bond				101.31352		101.23656		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	
MAQ07 On 18/01/2016 Spot Bond				99.87477		99.82110		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				101.13851		101.07633		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				100.49145		100.43724		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.40980		102.34411				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				102.42768		102.36156				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.64338		89.59241				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.02708		88.97344				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				98.78558		99.64447				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				101.99193		101.93335				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				100.63180		100.56763				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				100.39535		100.33620				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				100.68454		100.62241				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				101.15088		101.08922				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				99.74537		99.68622				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				101.23621		101.17513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				101.26374		101.20134				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				100.00001		99.94245				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				99.95944		99.89840				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				101.32720		101.26234				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.08665		100.02165				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.23431		100.17038				0.00	0	0
Total MBSA1 SPOT										0.00	0	0
Total For MBSA1										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	104.08105	2.30000	104.08105				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				98.87428		98.87428				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBSA On 22/12/2016 Spot Bond				100.41781		100.36378				0.00	0	0
Total MBSA4 SPOT										0.00	0	0
Total For MBSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	83.71560	100.00000	83.14351				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	31.47487	100.00000	31.24668				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	32.26859	100.00000	32.03464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	32.35473	100.00000	32.12016				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	31.04778	100.00000	30.82268				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	37.44426	100.00000	37.17279				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				101.52225		101.45877				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			10.10500	99.20788	10.23000	98.79347				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			10.15500	98.71699	10.28000	98.30416				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				101.99618		101.92891				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				100.13170		100.06580				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				100.13700		100.06845				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.19000	101.86033	9.32000	101.69434				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			10.12500	98.17146	10.25000	97.78029				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.98000	95.98667	11.11000	95.35921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.45336		100.38824				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.99000	98.39324	11.12000	97.92071				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			10.11500	99.30917	10.24500	99.06568				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				99.95967		99.89923				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				103.56870		103.50987				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				100.55644		100.48967				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.85500	100.10753	10.98500	99.52582				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.29438		100.22129				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			12.59000	97.57462	12.68000	97.01045				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			12.12500	98.83418	12.26000	98.16270				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	55.37940	100.00000	54.97350				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			9.81500	99.27146	9.94500	99.02991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.77500	100.43229	9.90500	100.17497				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	7.90614	100.89771	7.84835				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	8.00467	100.61875	7.94631				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.43354		100.37126				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				100.46186		100.39552				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				100.46753		100.40037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.52918		100.45318				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				93.43705		93.36439				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	11.25135	100.00000	11.16889				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.04170	100.00000	11.95344				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			11.19500	87.38822	11.33000	86.73465				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			10.85500	95.96574	10.98500	95.44510				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			8.77500	102.22716	8.91000	102.08572				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			10.53000	95.03484	10.66000	94.48734				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			10.30500	99.26406	10.43500	98.68199				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			10.79500	97.32333	10.93000	96.54731				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.62747		101.56639				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			10.66500	94.84439	10.79500	94.25619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			10.90500	94.40857	11.03500	93.79466				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.76141		101.69938				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			11.55000	92.19673	11.64000	91.65539				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				101.42146		101.36087				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			11.72000	91.74882	11.81000	91.17396				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.89996		100.83986				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			10.62000	96.34303	10.75000	95.82815				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.23991		100.17688				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			11.05500	94.69476	11.18500	94.05232				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				99.95183		99.88791				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			11.79000	92.69584	11.88000	92.11110				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				100.29715		100.23289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.99000	96.63868	12.08000	96.02825				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				101.23353		101.16946				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.99500	101.80682	10.12500	101.09115				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.23728		101.17306				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			11.64000	96.01085	11.73000	95.42322				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.26993		101.20406				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			11.89000	95.57042	11.98000	94.94168				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.30840		101.24173				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.35951		101.28909				0.00	0	500,000,000
Total NBK25B SPOT										0.00	0	500,000,000
Total For NBK25B										0.00	0	500,000,000
NBK26I On 22/04/2026 Spot Bond				101.86598		101.79623				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				100.71771		100.65222				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				101.13016		101.06322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.13500	107.60847	10.26000	107.13738				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			12.11500	36.57661	12.20500	36.28512				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.94711		101.87740				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			8.82000	102.88988	8.95500	102.78862				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				100.41617		100.35105				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				101.67844		101.61195				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				101.62328		101.55565				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				97.38221		97.32489				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.24839		101.17888				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.47175		100.40398				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				100.48001		100.41732				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				100.43518		100.37266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.42056		100.35908				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				100.42029		100.35884				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				101.49362		101.43048				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				100.48024		100.41017				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			11.28500	99.99029	11.37500	99.43829				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				100.47746		100.40779				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			11.32000	98.86605	11.41000	98.31879				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				100.48024		100.41017				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				100.43453		100.37104				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.44947		100.38492				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				100.48470		100.41398				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				100.49026		100.41875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				96.87514		96.81167				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				100.00019		99.93739				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				100.47858		100.40874				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				100.06245		99.99998				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				101.90982		101.83416				0.00	0	200,000,000
Total NED13 SPOT										0.00	0	200,000,000
Total For NED13										0.00	0	200,000,000
NED14 On 29/11/2023 Spot Bond				99.81717		99.74048				0.00	0	140,000,000
Total NED14 SPOT										0.00	0	140,000,000
Total For NED14										0.00	0	140,000,000
NED15 On 08/04/2024 Spot Bond			11.33500	100.44716	11.46000	100.02946				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				97.52696		97.45548				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				99.92293		106.50980				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				99.83100		102.08517				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				100.19540		100.11217				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			12.54000	96.11909	12.67000	95.60009				0.00	0	1,990,000,000

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 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				100.00645		100.03551				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	115.86933	9.44500	115.78123				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				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	174.75451	2.36000	174.67725				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	113.83961	2.76000	113.78573				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.15883	3.45000	193.07438				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	110.30324	3.15000	110.24758				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			3.34000	143.81135	3.34000	143.73641				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.25000	155.37169	3.25000	155.29182				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			10.04000	101.87184	10.17000	101.33380				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.67000	100.59782	10.80000	100.06527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.29593		101.23707				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.98561		100.92433				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.01894		100.95561				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.99897		100.93687				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.05755		100.99183				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.87000	100.62805	11.00000	100.09573				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.03891		100.97435				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.02560		100.96186				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.11465		101.04540				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			11.07000	100.65825	11.20000	100.12614				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.05222		100.98684				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.05889		100.99309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.17182		101.09903				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.30466		101.22364				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.22369		101.14770				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.07885		101.01181				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.92500	107.09139	10.05000	106.68773				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.78500	109.32016	10.91500	108.58385				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.25500	175.63312	2.25500	175.55698				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			12.19000	101.75893	12.28000	101.08315				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				101.51548		101.45164				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.47540		100.40741				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.89891		100.83377				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.84867		100.78173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.69706		101.62854				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.05862		100.98198				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				101.28941		101.19414				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.95490	100.00000	18.81747				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				101.46500		101.39240				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			11.19000	95.16696	11.32000	94.69675				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.68102		100.60732				0.00	240,000,000	120,000,000
Total OML04 SPOT										0.00	240,000,000	120,000,000
Total For OML04										0.00	240,000,000	120,000,000
OML05 On 19/03/2025 Spot Bond			11.38500	97.72993	11.51500	97.23155				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			11.97500	96.10668	12.11000	95.46439				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.54000	94.88730	12.63000	94.33927				0.00	0	885,000,000
Total OML07 SPOT										0.00	0	885,000,000
Total For OML07										0.00	0	885,000,000
OML08 On 14/09/2025 Spot Bond				100.67943		100.60627				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.96500	98.72537	12.10000	98.04300				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.44000	97.63621	12.53000	97.06333				0.00	0	1,000,000,000
Total OML10 SPOT										0.00	0	1,000,000,000
Total For OML10										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	60.96949	100.00000	60.52746				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.73634		100.67185				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				97.39619		97.33437				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.78827		100.72655				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.85534		100.79013				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				101.32635		101.26355				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.33427		100.27014				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				99.86162		99.79409				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.64968		101.58332				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			10.95500	95.87267	11.08500	95.27988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.57244		101.50892				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.59111		101.52683				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.63257		101.56663				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.81084		101.73774				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.85229		101.77752				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.56439		101.49169				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			9.36000	40.27218	9.45000	39.89926				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R159 On 15/09/2016 Spot Bond			7.75000	108.06335	7.88500	107.90403		246,501,666,925,000.00	31,806,666,700	128,653,688,300		
Total R159 SPOT								16,501,666,925,000.00	31,806,666,700	128,653,688,300		
Total For R159								16,501,666,925,000.00	31,806,666,700	128,653,688,300		
R159P On 15/09/2016 Spot Bond			7.58000	95.09626	7.71500	94.95347		0.00	0	0		
Total R159P SPOT								0.00	0	0		
Total For R159P								0.00	0	0		
R186 On 21/12/2026 Spot Bond			9.54000	107.02362	9.63000	106.31437		280,841,145,216,000.00	1,287,299,910,400	1,947,518,900,000		
Total R186 SPOT								10,841,145,216,000.00	287,299,910,400	1,947,518,900,000		
Total For R186								10,841,145,216,000.00	287,299,910,400	1,947,518,900,000		
R187P On 21/12/2026 Spot Bond			9.28000	37.06042	9.37000	36.68578		0.00	0	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			9.20000	34.15709	9.29000	33.78282			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.85000	287.99085	1.85000	287.87543		1,918,080,000,000.00	1,036,800,000	15,081,199,900	
Total R197 SPOT								1,918,080,000,000.00	1,036,800,000	15,081,199,900	
Total For R197								1,918,080,000,000.00	1,036,800,000	15,081,199,900	
R202 On 07/12/2033 Spot Bond			1.99000	234.23669	1.99000	234.14017		2,850,318,790,000.00	1,432,321,000	234,336,461,400	
Total R202 SPOT								2,850,318,790,000.00	1,432,321,000	234,336,461,400	
Total For R202								2,850,318,790,000.00	1,432,321,000	234,336,461,400	
R2023 On 28/02/2023 Spot Bond			9.39500	94.41715	9.53000	93.69433		916,240,882,500,000.00	310,403,500,000	597,400,586,200	
Total R2023 SPOT								16,240,882,500,000.00	310,403,500,000	597,400,586,200	
Total For R2023								16,240,882,500,000.00	310,403,500,000	597,400,586,200	
R203 On 15/09/2017 Spot Bond			8.25500	102.64771	8.38500	102.37873		808,449,871,000,000.00	1,067,044,200,000	196,105,566,000	
Total R203 SPOT								18,449,871,000,000.00	1,067,044,200,000	196,105,566,000	
Total For R203								18,449,871,000,000.00	1,067,044,200,000	196,105,566,000	
R2030 On 31/01/2030 Spot Bond			9.94000	89.03095	10.02500	88.39405		730,495,960,340,000.00	174,094,161,000	954,032,655,800	
Total R2030 SPOT								10,495,960,340,000.00	174,094,161,000	954,032,655,800	
Total For R2030								10,495,960,340,000.00	174,094,161,000	954,032,655,800	
R2032 On 31/03/2032 Spot Bond			10.03000	88.17910	10.11000	87.54414		409,215,000,000,000.00	140,500,000,000	342,121,000,000	
Total R2032 SPOT								19,215,000,000,000.00	140,500,000,000	342,121,000,000	
Total For R2032								19,215,000,000,000.00	140,500,000,000	342,121,000,000	
R2035 On 28/02/2035 Spot Bond			10.11000	92.87464	10.18500	92.22363		059,528,000,000,000.00	104,800,000,000	694,534,000,000	
Total R2035 SPOT								9,528,000,000,000.00	104,800,000,000	694,534,000,000	
Total For R2035								9,528,000,000,000.00	104,800,000,000	694,534,000,000	
R2037 On 31/01/2037 Spot Bond			10.15000	89.54328	10.22500	88.90175		245,942,950,000,000.00	122,753,000,000	464,060,700,000	
Total R2037 SPOT								15,942,950,000,000.00	122,753,000,000	464,060,700,000	
Total For R2037								15,942,950,000,000.00	122,753,000,000	464,060,700,000	
R204 On 21/12/2018 Spot Bond			8.70500	98.65431	8.83000	98.27031		452,161,014,529,000.00	281,695,693,800	856,519,366,300	
Total R204 SPOT								12,161,014,529,000.00	281,695,693,800	856,519,366,300	
Total For R204								12,161,014,529,000.00	281,695,693,800	856,519,366,300	
R2040 On 31/01/2040 Spot Bond			10.23500	93.02699	10.31000	92.34990		748,138,000,000,000.00	170,800,000,000	212,500,000,000	
Total R2040 SPOT								18,138,000,000,000.00	170,800,000,000	212,500,000,000	
Total For R2040								18,138,000,000,000.00	170,800,000,000	212,500,000,000	
R2044 On 31/01/2044 Spot Bond			10.21500	90.42370	10.29000	89.74588		493,266,006,000,000.00	48,288,400,000	384,359,100,000	

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 R2044 SPOT									13,266,006,000,000.00	48,288,400,000	384,359,100,000
Total For R2044									13,266,006,000,000.00	48,288,400,000	384,359,100,000
R2048 On 28/02/2048 Spot Bond			10.19500	89.60045	10.27000	88.91162			299,713,676,500,000.00	225,572,700,000	964,501,006,900
Total R2048 SPOT									19,713,676,500,000.00	225,572,700,000	964,501,006,900
Total For R2048									19,713,676,500,000.00	225,572,700,000	964,501,006,900
R207 On 15/01/2020 Spot Bond			8.99000	94.17035	9.12000	93.68887			380,491,767,000,000.00	264,793,300,000	934,800,547,100
Total R207 SPOT									10,491,767,000,000.00	264,793,300,000	934,800,547,100
Total For R207									10,491,767,000,000.00	264,793,300,000	934,800,547,100
R208 On 31/03/2021 Spot Bond			9.15500	92.07675	9.28500	91.51251			673,201,756,810,500.00	182,763,709,100	488,993,111,300
Total R208 SPOT									13,201,756,810,500.00	182,763,709,100	488,993,111,300
Total For R208									13,201,756,810,500.00	182,763,709,100	488,993,111,300
R209 On 31/03/2036 Spot Bond			10.03500	69.23144	10.11000	68.70194			176,550,528,000,000.00	615,500,800,000	1,081,062,415,600
Total R209 SPOT									16,550,528,000,000.00	615,500,800,000	1,081,062,415,600
Total For R209									16,550,528,000,000.00	615,500,800,000	1,081,062,415,600
R210 On 31/03/2028 Spot Bond			1.85000	179.58218	1.85000	179.51022			17,760,000,000,000.00	9,600,000,000	97,091,610,800
Total R210 SPOT									17,760,000,000,000.00	9,600,000,000	97,091,610,800
Total For R210									17,760,000,000,000.00	9,600,000,000	97,091,610,800
R211 On 31/01/2017 Spot Bond			2.00000	135.48069	2.00000	135.42487			0.00	0	24,963,456,700
Total R211 SPOT									0.00	0	24,963,456,700
Total For R211									0.00	0	24,963,456,700
R212 On 31/01/2022 Spot Bond			1.90000	141.08199	1.90000	141.02499			76,623,390,000,000.00	40,328,100,000	215,480,121,600
Total R212 SPOT									16,623,390,000,000.00	40,328,100,000	215,480,121,600
Total For R212									16,623,390,000,000.00	40,328,100,000	215,480,121,600
R213 On 28/02/2031 Spot Bond			9.96000	79.66343	10.04500	79.05618			369,827,529,364,000.00	237,934,490,900	837,776,390,800
Total R213 SPOT									19,827,529,364,000.00	237,934,490,900	837,776,390,800
Total For R213									19,827,529,364,000.00	237,934,490,900	837,776,390,800
R214 On 28/02/2041 Spot Bond			10.14000	69.46331	10.21500	68.92098			337,755,413,070,000.00	329,167,200,500	1,290,608,954,900
Total R214 SPOT									17,755,413,070,000.00	329,167,200,500	290,608,954,900
Total For R214									17,755,413,070,000.00	329,167,200,500	290,608,954,900
R229C On 15/03/2016 Spot Bond			7.57000	98.69005	7.70500	98.60538			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.58000	95.09626	7.71500	94.95347			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R329C On 21/06/2016 Spot Bond			7.57000	96.74938	7.70500	96.63415			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.63000	93.18493	7.76500	93.01272			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			8.23000	89.01636	8.36000	88.79658			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			8.28000	85.41839	8.41000	85.15405			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.71000	81.20040	8.83500	80.90588			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.69000	77.85560	8.81500	77.52688			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.67000	74.66289	8.79500	74.30323			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			8.66000	71.58778	8.78500	71.20032			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			8.95000	67.77513	9.08000	67.35257			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			8.93000	64.93351	9.06000	64.48861			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			9.07500	61.69051	9.20500	61.22932			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			9.04500	59.11354	9.17500	58.63523			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			9.01500	56.66048	9.14500	56.16717			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			8.98500	54.32484	9.11500	53.81844			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			8.94500	52.13757	9.07500	51.61952			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			8.90500	50.05755	9.03500	49.52942			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			9.48000	45.75034	9.57000	45.38493			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			9.44000	43.82935	9.53000	43.46069			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.40000	42.00510	9.49000	41.63395			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.36000	40.27218	9.45000	39.89926			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			9.32000	38.62554	9.41000	38.25147			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			9.28000	37.06042	9.37000	36.68578			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			9.24000	35.57234	9.33000	35.19765			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			9.20000	34.15709	9.29000	33.78282			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.60762		103.05706			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.66127		101.58584				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.88659		102.81446				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.80202		100.72605				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	44.70478	100.00000	44.38066				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	25.40073	100.00000	25.21657				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	41.43389	100.00000	41.13021				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	59.69866	100.00000	59.26112				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	21.53409	100.00000	21.37626				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	28.56446	100.00000	28.34405				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.06113	100.00000	9.02307				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	20.61922	100.00000	20.46012				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	15.77794	100.00000	15.65619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.97955	100.00000	10.89483				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.69521		100.62738				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.49921		100.43568				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.38089		101.31445				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.04390		100.97295				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.39446		100.33165				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.94471		100.88159				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				101.53117		101.46931				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.12329		100.06161				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				100.91347		100.85224				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.79900		100.73647				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.11887		101.04937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				99.81461		101.69024				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				101.01379		100.94897				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.81183		100.72442				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.17838		100.08912				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	22.06303	100.00000	21.90132				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	14.03860	100.00000	13.93570				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.78615	100.00000	10.70709				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.54187	100.00000	9.47193				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.85752		101.79139				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.46395		101.39493				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.91158		100.84687				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.97899		101.91666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.12713		101.06257				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.78827		100.71929				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.09558		102.00872				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				91.33303		91.17144				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				101.24095		101.01913				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				101.14927		100.91482				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.44531		100.34987				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.51875		84.41504				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.20215	12.35000	107.09747				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.79364	100.00000	16.67188				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.15465		102.07827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	9.53267	100.00000	9.46203				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	51.70467	100.00000	51.32570				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	94.80519	100.00000	94.07216				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.61541	100.00000	14.56204				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	63.43233	100.00000	62.97244				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.29343		102.14655				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				62.57515		62.51838				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.47500	100.19445	10.60500	99.60106				0.00	0	50,000,000
Total RW21 SPOT										0.00	0	50,000,000
Total For RW21										0.00	0	50,000,000
RW23 On 10/12/2023 Spot Bond			10.94500	93.34457	11.08000	92.59797				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.31000	93.73378	11.39500	93.11135				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.84353		100.78730				0.00	0	0
Total RWC01 SPOT										0.00	0	0
Total For RWC01										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.35224		100.25281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.95000	102.93317	9.08500	102.74592				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.84807		101.78188				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			10.35500	99.89627	10.48500	99.59666				0.00	0	20,000,000
Total SBK14 SPOT										0.00	0	20,000,000
Total For SBK14										0.00	0	20,000,000
SBK15 On 23/01/2022 Spot Bond				102.31082		102.24497				0.00	0	400,000,000
Total SBK15 SPOT										0.00	0	400,000,000
Total For SBK15										0.00	0	400,000,000
SBK16 On 15/03/2023 Spot Bond				100.06812		99.99481				0.00	350,000,000	650,000,000
Total SBK16 SPOT										0.00	350,000,000	650,000,000
Total For SBK16										0.00	350,000,000	650,000,000
SBK17 On 30/07/2024 Spot Bond				100.67355		100.60090				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				99.62371		99.55289				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.79420		101.72313				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				102.34211		102.25879				0.00	0	500,000,000
Total SBK20 SPOT										0.00	0	500,000,000
Total For SBK20										0.00	0	500,000,000
SBK21 On 28/01/2025 Spot Bond				101.65071		101.56999				0.00	0	130,000,000
Total SBK21 SPOT										0.00	0	130,000,000
Total For SBK21										0.00	0	130,000,000
SBK22 On 28/05/2025 Spot Bond				101.31930		101.23604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.99500	95.26770	13.13000	94.62006				0.00	0	1,840,000,000
Total SBK23 SPOT										0.00	0	1,840,000,000
Total For SBK23										0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				99.79014		102.17611				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.20500	98.56523	10.33000	98.24441				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			9.65500	100.52524	9.78500	100.25226				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.02773		100.96355				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.16011		100.09052				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			9.02500	102.49813	9.15500	102.22269				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				101.87925		101.82394				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.92474		100.85822				0.00	0	350,000,000
Total SBS16 SPOT										0.00	0	350,000,000
Total For SBS16										0.00	0	350,000,000
SBS18 On 23/06/2018 Spot Bond				101.27560		101.20550				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			10.95500	97.39826	11.08500	96.80166				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.44000	93.23808	11.53000	92.64787				0.00	0	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS20 SPOT										0.00	0	25,000,000
Total For SBS20										0.00	0	25,000,000
SBS21 On 15/05/2026 Spot Bond				101.29687		101.22471				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.22804		101.16316				0.00	0	450,000,000
Total SBS23 SPOT										0.00	0	450,000,000
Total For SBS23										0.00	0	450,000,000
SBS24 On 24/05/2019 Spot Bond				101.80661		101.73944				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.98500	98.02468	10.11000	97.60243				0.00	0	600,000,000
Total SBS25 SPOT										0.00	0	600,000,000
Total For SBS25										0.00	0	600,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	39.98348	100.00000	39.72003				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.88500	99.94154	11.02000	99.16183				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				101.48372		101.42313				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			10.02500	96.91328	10.15000	96.48959				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.45000	81.59795	11.54000	81.06013				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.71928		99.65556				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.19000	91.84986	11.28000	91.23416				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.44490		100.38100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.45625		100.39072			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.34000	96.39028	11.43000	95.83702			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.67117		101.60810			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				101.47943		101.41431			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			10.36000	95.86112	10.49000	95.38178			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.83000	89.11365	11.92000	88.59054			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			12.21000	87.76573	12.29500	87.19051			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.92500	91.44433	11.05500	90.84921			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS40 On 12/11/2020 Spot Bond				101.28624		101.21954			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			11.03500	96.64308	11.17000	95.94374			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.62000	96.06399	11.71000	95.47707		581,000,000,000.00		50,000,000	50,000,000
Total SBS42 SPOT								581,000,000,000.00		50,000,000	50,000,000
Total For SBS42								581,000,000,000.00		50,000,000	50,000,000
SBS43 On 12/11/2027 Spot Bond			11.79000	95.64263	11.88000	95.01290		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			8.15000	101.66914	8.28500	101.53835			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.46000	276.65221	2.46000	276.52763			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.61000	134.63696	2.61000	134.57486			0.00	0	160,000,000
Total SBSI12 SPOT									0.00	0	160,000,000
Total For SBSI12									0.00	0	160,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	30.22002	100.00000	29.99853			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	54.70455	100.00000	54.30360			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.27000	133.73289	3.27000	133.66412			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.76307	6.50000	101.70973			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.45924		101.39217				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.37480		101.30606				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.75500	98.96265	9.88500	98.71278				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.98643		101.91763				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.04890		99.98768				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.43565		100.37199				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	58.22353	100.00000	57.80141				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.63065		100.56277				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.93419		100.86805				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	82.35294	100.00000	81.79775				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	58.04368	100.00000	57.61825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	61.27345	100.00000	60.81938				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			9.85500	103.86365	9.98500	103.58482				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				99.80568		101.88441				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.13774		101.06697				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				100.29718		100.22880				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				100.30754		100.23673				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			11.05500	96.11357	11.18500	95.59285				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				100.29816		100.22872				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				99.90931		99.84140				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				99.90515		99.83413				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	17.66664	100.00000	17.53715				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			9.00000	104.24969	9.13500	104.09686				0.00	0	1,140,000,000

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 SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.35500	99.82176	10.48000	99.46749				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.65500	100.52524	9.78500	100.25226				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				101.05883		100.99303				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.36351		101.29853				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.03894		100.97437				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.06556		100.99935				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				101.27536		101.20356				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.95500	100.64209	9.08500	100.51193				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				99.91987		99.86095				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				99.70283		99.63961				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.83000	92.62846	10.96000	92.13944				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 01/03/2017 Spot Bond				100.95508		100.88416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN001: On 26/03/2017 Spot Bond				100.33856		100.26612				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN002: On 25/04/2017 Spot Bond				101.73104		101.66247				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003: On 31/03/2021 Spot Bond			10.72500	86.30124	10.85500	85.76921				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004: On 31/03/2021 Spot Bond			10.72500	86.30124	10.85500	85.76921				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005: On 15/01/2020 Spot Bond			10.41000	89.77314	10.54000	89.30843				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007: On 18/06/2017 Spot Bond				100.56227		100.49191				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008: On 15/09/2017 Spot Bond			9.13500	101.30649	9.26500	101.03496				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009: On 31/01/2025 Spot Bond			2.78000	113.65517	2.78000	113.60120				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			10.01500	95.42100	10.14000	95.04236				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 26/08/2018 Spot Bond			8.50000	101.05691	8.50000	100.98765				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			11.56000	94.09887	11.65000	93.48866				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 02/09/2016 Spot Bond				100.83475		100.77110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.83000	68.89539	11.91500	68.39421				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				99.78447		101.74204				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				99.84713		99.78175				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.33294		100.26172				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 16/10/2019 Spot Bond				99.83031		99.75775				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.36919		100.28940				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				101.05737		100.98841				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.56996		100.49974				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.93108		100.86014				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				101.24202		101.17143				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.88036		100.82015				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1266 On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				99.70862		99.65398				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY1268 On 28/01/2016 Spot Bond				99.69052		99.63590				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY1269 On 03/02/2016 Spot Bond				99.58074		99.52605				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				99.34138		99.28649				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				99.34126		99.28636				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				99.32674		99.27064				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				98.94914		98.89285				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				98.89126		98.83489				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				98.75737		98.70002				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1278 On 15/01/2016 Spot Bond				99.90971		99.85553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1278 SPOT										0.00	0	0
Total For SY1278										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.19000	95.27221	10.28000	94.67594				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.05890		100.99310				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.10548		101.03681				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.64000	98.76320	10.77000	98.30954				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	91.01078	100.00000	90.34485				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				99.85334		99.79527				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				101.37036		101.30901				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.67571		100.61149				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.42506		100.36400				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.89769		99.83343				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				101.45070		101.38855				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				101.46090		101.39834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.01794		100.04004				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.02045		100.04097				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				101.05312		100.99114				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.30000	104.15002	8.43500	104.00906				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.76365		101.70077				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.80962		101.74507				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.76329	7.83000	103.69835				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.73837		101.67641				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.79583		101.73178				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	103.55196	7.39000	103.49072				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.72831		101.66262				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.78567		101.71786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	103.44149	7.16000	103.38218				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				101.89808		101.82612				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				101.88891		101.81728				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				102.10909		102.02929				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				102.08997		102.01523				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				102.97985		102.86740				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				102.87680		102.76824				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.72601		101.66041				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.79943		101.73111				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	104.19550	8.73000	104.12295				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				101.50618		101.44417				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.78567		101.71786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			10.17500	99.64667	10.30000	99.30145				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				101.35859		101.29685				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.79583		101.73178				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.90267		101.83054				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.87744		101.80624				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.87856		101.81150				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				102.10450		102.02487				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				102.10605		102.03071				0.00	30,000,000	30,000,000
Total TH11C2 SPOT										0.00	30,000,000	30,000,000
Total For TH11C2										0.00	30,000,000	30,000,000
TH11C2 On 18/07/2041 Spot Bond				102.02563		101.95322				0.00	20,000,000	20,000,000
Total TH11C3 SPOT										0.00	20,000,000	20,000,000
Total For TH11C3										0.00	20,000,000	20,000,000
TH11C3 On 18/07/2041 Spot Bond				102.81954		102.71315				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				102.82870		102.72195				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				102.79516		102.69464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.02039		100.95515				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.05335		100.98606				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.59000	99.37119	10.72000	98.91571				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.03358		100.96752				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.07970		101.01077				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			10.50000	97.53199	10.63000	97.08198				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.05224		100.98686				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.10548		101.03681				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			10.61000	96.45619	10.74000	96.00940				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.13895		101.06631				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				101.13895		101.06631				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.16535		101.09298				0.00	90,000,000	90,000,000

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 TH12B3 SPOT										0.00	90,000,000	90,000,000
Total For TH12B3										0.00	90,000,000	90,000,000
TH12B3 On 21/02/2048 Spot Bond				101.16535		101.09298				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.24413		101.16491				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.24413		101.16491				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				101.27172		101.19276				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				101.27039		101.19151				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				101.66948		101.56350				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D2 On 21/02/2048 Spot Bond				101.66948		101.56350				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				101.87016		101.76449				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D4 On 21/02/2048 Spot Bond				101.69492		101.58972				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.00324		100.93908				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				101.03226		100.96629				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				101.07970		101.01077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			10.74000	98.49490	10.87000	97.95929				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.78086		100.71675				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.80335		100.73744				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.84423		100.77505				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			10.63000	98.62385	10.76000	97.96481				0.00	0	100,000,000
Total TH13A8 SPOT										0.00	0	100,000,000
Total For TH13A8										0.00	0	100,000,000
TH13A8 On 21/08/2020 Spot Bond				101.13895		101.06631				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.88609		100.81355				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.23100		101.15260				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.96460		100.88576				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.19157		101.11564				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				101.29144		101.18626				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				101.79812		101.73399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	7.10468	101.06155	7.05269				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				101.83707		101.77701				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				101.76365		101.70077				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.96257		101.90160				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.76365		101.70077				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.78663		101.72292				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.79812		101.73399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.74986		101.68748				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.78663		101.72292				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				101.91303		101.84472				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.91303		101.84472				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.91303		101.84472				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				102.09686		102.02186				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				102.14281		102.06614				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				102.08537		102.01079				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				103.00415		102.89597				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				103.06155		102.95126				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				103.03859		102.92915				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.81000	89.91093	10.94000	89.46425				0.00	0	11,000,000,000

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 TL20 SPOT									0.00	0	11,000,000,000
Total For TL20									0.00	0	11,000,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.18500	101.55924	9.31500	101.26743			0.00	0	43,900,000,000
Total TN17 SPOT									0.00	0	43,900,000,000
Total For TN17									0.00	0	43,900,000,000
TN20 On 17/09/2020 Spot Bond			10.67500	102.68266	10.80500	102.12754		2,523,570,000,000.00		236,400,000	39,028,861,050
Total TN20 SPOT								2,523,570,000,000.00		236,400,000	39,028,861,050
Total For TN20								2,523,570,000,000.00		236,400,000	39,028,861,050
TN20U On 14/04/2020 Spot Bond			100.00000	2.79434	100.00000	2.77408			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			11.22500	99.75004	11.36000	98.98200		673,500,000,000.00		60,000,000	27,960,000,000
Total TN23 SPOT								673,500,000,000.00		60,000,000	27,960,000,000
Total For TN23								673,500,000,000.00		60,000,000	27,960,000,000
TN25 On 19/08/2025 Spot Bond			11.49000	92.32332	11.58000	91.76602		11,490,000,000,000.00		1,000,000,000	28,800,000,000
Total TN25 SPOT								11,490,000,000,000.00		1,000,000,000	28,800,000,000
Total For TN25								11,490,000,000,000.00		1,000,000,000	28,800,000,000
TN27 On 14/11/2027 Spot Bond			11.45500	85.05141	11.54500	84.46789		2,291,000,000,000.00		200,000,000	8,800,000,000
Total TN27 SPOT								2,291,000,000,000.00		200,000,000	8,800,000,000
Total For TN27								2,291,000,000,000.00		200,000,000	8,800,000,000
TN30 On 09/10/2030 Spot Bond			11.96000	92.65349	12.04500	92.02999			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			12.14000	91.89149	12.21500	91.27699			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TNF16 On 10/06/2016 Spot Bond				100.79383		100.73245			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.86132		100.79607			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				101.39241		101.31293			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.20423		101.13711				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.64687		101.55573				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.20574		101.13854				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				101.23621		101.16735				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				101.25667		101.18464				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.06900	10.00000	104.98700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.18655		100.06821				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				100.13096		100.01109				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				100.07227		100.01830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA04 On 10/04/2019 Spot Bond				99.86121		99.80115				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.88687		100.82093				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			10.65500	96.78212	10.78500	96.22788				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	100.29491	10.00000	100.21439				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	100.28756	9.75000	100.20905				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	10.28809	100.00000	10.20871				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.20286		101.13590				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.26767		101.19733				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			10.89000	96.16687	11.02000	95.61256				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.37039		101.29469				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				101.57530		101.48482				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.04557		101.93433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.58433		100.52008				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				100.61791		100.55002				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	8.21144	100.00000	8.15125				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	8.74663	100.00000	8.68252				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				100.63655		100.56663				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	9.06775	100.00000	9.00129				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				100.64028		100.56996				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	9.33535	100.00000	9.26692				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				100.74432		100.66273				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.60005	100.00000	12.50770				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.97296		100.86650				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.18586	100.00000	16.06723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.94131	100.00000	14.83299				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.71614	100.00000	1.70370				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				99.81603		99.76084				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				99.56203		99.50729				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				99.29247		99.23661				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				99.01984		98.96330				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				98.73072		98.67303				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				98.46150		98.40380				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				97.67397		97.61677				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				97.38222		97.32447				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				97.08007		97.02167				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				99.94588		99.89176				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				95.74927		95.69131				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				95.11788		95.05882				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				94.67960		94.62177				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				94.37539		94.31720				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond				93.55523		93.49443				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				93.20246		93.14104				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	15.91079	100.00000	15.79544				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	99.93992				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				94.54816		94.49431				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				101.01647		100.95647				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.46348		100.40377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				101.68487		101.62933				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				101.64784		101.59230				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				101.61081		101.55527				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				99.95984		99.89965				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				101.51824		101.46269				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				101.22181		101.16628				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				101.23748		101.17699				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.93194		100.87488				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.79881		100.74175				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				100.86343		100.80321				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.79973		100.74260				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.61081		100.55354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.55809		100.50380				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.46290		100.40504				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 22/01/2016 Spot Bond				100.44824		100.39221				0.00	0	0
Total TWC140 SPOT										0.00	0	0
Total For TWC140										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				101.81853		101.75723				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				100.88027		100.81740				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				101.66735		101.61115				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.81123		100.75329				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.55500	104.38708	10.68500	103.79173				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.72047	100.00000	8.66878				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	8.96187	100.00000	8.89690				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	9.33177	100.00000	9.26412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.52036	100.00000	8.46985				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	8.86040	100.00000	8.79616				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	9.09645	100.00000	9.03050				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				100.29345		100.22997				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				103.25042		103.19167				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				102.60121		102.54071				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				100.13864		100.07833				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				102.10230		102.04224				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.34777		101.28131				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.34956		101.28303				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				100.41156		100.34997				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				100.31395		100.24677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.32724		101.26178				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				96.72919		96.66553				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	8.19076	100.00000	8.14221				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	8.58455	100.00000	8.52231				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	10.60072	100.00000	10.52387				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	7.99065	100.00000	7.94329				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	8.48307	100.00000	8.42158				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	10.83628	100.00000	10.75772				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
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			8.14000	103.03311	8.27500	102.91356				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	240.65108	2.54000	240.54144				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			8.72500	101.42056	8.85500	101.18226				0.00	0	7,020,000,000

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 WSP2 SPOT										0.00	0	7,020,000,000
Total For WSP2										0.00	0	7,020,000,000
WSP3 On 28/05/2019 Spot Bond			9.26000	100.32940	9.38500	99.90031				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			9.61500	98.91196	9.74500	98.38606				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			9.85000	97.58344	9.98000	96.98581				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			8.65000	72.99607	8.77500	72.62037				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	61.85016	100.00000	61.49880				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT												53,006,037,671,623,500.005,662,973,411,700 310,818,519,950
Total for SPOT :												53,006,037,671,623,500.00 662,973,411,700 310,818,519,950
Total Futures												53,006,038,012,337,900.00 662,973,415,156 310,819,148,255
Total Options										0.00	0	75,609
Grand Total:												53,006,038,012,337,900.00 662,973,415,156 310,819,223,864