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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/05/2016	Bond Future		128.76173	128.76173	128.71484	128.71484			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016	Bond Future	129.01			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	Bond Future	129.01			295.16000	0.29516	248,270		0.00	0	0
EL28	On	05/05/2016	Bond Future	128.99			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	Bond Future	128.99			275.16000	0.27516	228,270		0.00	0	0
EL28	On	05/05/2016	Bond Future	129.00			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	Bond Future	129.00			285.16000	0.28516	238,270		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016	Bond Future		9.96697	82.73313	9.97652	82.66692			0.00	0	6,569
ES33	On	05/05/2016	Bond Future		10.04830	80.39070	10.06319	80.28897			0.00	0	0
ES33	On	04/08/2016	Bond Future		10.12167	81.88798	10.14422	81.73603			0.00	0	0
Total ES33 Future											0.00	0	6,569
ES33	On	04/02/2016	Bond Future	10.00			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01			231.44000	0.23144	297,650		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			93.31000	0.09331	159,520		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			162.42000	0.16242	228,630		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			501.95000	0.50195	400,220		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			433.08000	0.43308	331,350		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			364.31000	0.36431	262,580		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			773.26000	0.77326	925,210		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			640.51000	0.64051	792,460		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			706.93000	0.70693	858,880		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,569
I2025	On	04/02/2016	Bond Future			123.93667	123.93667	123.81799	123.81799			0.00	0	950
I2025	On	05/05/2016	Bond Future			126.09115	126.09115	125.94148	125.94148			0.00	0	0
Total I2025 Future												0.00	0	950
I2025	On	04/02/2016	Bond Future	126.01	Put			2,192.01000	2.19201	2,073,330		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,172.01000	2.17201	2,053,330		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,182.01000	2.18201	2,063,330		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	05/05/2016	Bond Future	126.01	Call			0.00000	0.00000	81,150		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			68.52000	0.06852	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			0.00000	0.00000	101,150		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			48.52000	0.04852	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			0.00000	0.00000	91,150		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			58.52000	0.05852	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	950
I2033	On	04/02/2016	Bond Future			106.19665	106.19665	105.48593	105.48593			0.00	0	185
I2033	On	05/05/2016	Bond Future			107.06814	107.06814	106.32063	106.32063			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			3,075.93000	3.07593	3,786,650		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			3,095.93000	3.09593	3,806,650		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			3,085.93000	3.08593	3,796,650		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,930.63000	3.93063	4,678,140		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,920.63000	3.92063	4,668,140		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,910.63000	3.91063	4,658,140		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			129.92258	129.92258	129.67738	129.67738			0.00	0	16,637
I2038	On	05/05/2016	Bond Future			132.18118	132.18118	131.90156	131.90156			0.00	0	0
Total I2038 Future												0.00	0	16,637
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			1,312.62000	1.31262	1,067,420		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			1,322.62000	1.32262	1,077,420		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			1,332.62000	1.33262	1,087,420		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			901.56000	0.90156	1,181,180		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			891.56000	0.89156	1,171,180		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			911.56000	0.91156	1,191,180		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	16,637
I2046	On	04/02/2016	Bond Future			132.27860	132.27860	131.39870	131.39870			0.00	0	11,598
I2046	On	05/05/2016	Bond Future			133.14926	133.14926	132.22362	132.22362			0.00	0	0
Total I2046 Future												0.00	0	11,598
I2046	On	04/02/2016	Bond Future	127.99	Call			3,408.70000	3.40870	4,288,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			3,398.70000	3.39870	4,278,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			3,388.70000	3.38870	4,268,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			2,233.62000	2.23362	3,159,260		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	130.00	Call			2,223.62000	2.22362	3,149,260		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			2,213.62000	2.21362	3,139,260		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,598
I2050	On	04/02/2016	Bond Future			138.45123	138.45123	137.43315	137.43315			0.00	0	9,655
I2050	On	05/05/2016	Bond Future			140.85764	140.85764	139.78992	139.78992			0.00	0	0
Total I2050 Future												0.00	0	9,655
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	461,230		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			556.85000	0.55685	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	451,230		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			566.85000	0.56685	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	441,230		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			576.85000	0.57685	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			1,799.92000	1.79992	2,867,640		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			1,789.92000	1.78992	2,857,640		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			1,779.92000	1.77992	2,847,640		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,655
R186	On	04/02/2016	Bond Future			8.45189	115.78628	8.47245	115.62825		9.44	476,576,328.48	4,116	51,304
R186	On	05/05/2016	Bond Future			8.50246	117.81210	8.53036	117.60208		9.19	0.00	0	0
R186	On	04/08/2016	Bond Future			8.54172	114.70336	8.58011	114.42022		9.34	0.00	0	0
Total R186 Future												476,576,328.48	4,116	51,304
R186	On	04/02/2016	Bond Future	8.85	Call			3,726.98000	3.72698	3,831,430	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			877.27000	0.87727	823,690	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			5,762.07000	5.76207	5,892,290	9.65	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			356.75000	0.35675	328,940	9.65	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			3,209.12000	3.20912	3,304,560	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,104.67000	1.10467	1,042,080	9.44	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			3,463.78000	3.46378	3,563,800	9.46	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			985.85000	0.98585	927,840	9.46	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			3,620.63000	3.62063	3,723,330	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			919.43000	0.91943	864,100	9.48	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			1,895.97000	1.89597	1,962,240	9.34	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			2,068.54000	2.06854	1,976,780	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			2,730.64000	2.73064	2,816,540	9.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.65	Put			1,378.27000	1.37827	1,306,140	9.41	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2,965.08000	2.96508	3,055,800	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,235.81000	1.23581	1,168,500	9.42	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			488.51000	0.48851	509,990	9.16	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,001.77000	5.00177	4,865,220	9.16	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			131.73000	0.13173	138,010	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,858.96000	7.85896	7,707,210	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			690.17000	0.69017	719,310	9.20	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			4,237.56000	4.23756	4,108,670	9.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,714.36000	1.71436	1,775,780	9.33	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			2,272.54000	2.27254	2,175,930	9.33	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			122.21000	0.12221	128,050	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,017.40000	8.01740	7,865,210	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			126.90000	0.12690	132,950	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,938.07000	7.93807	7,786,090	9.11	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			3,794.80000	3.79480	3,913,780	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			2,159.69000	2.15969	2,068,650	9.19	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			3,679.37000	3.67937	3,553,040	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,268.28000	2.26828	2,352,830	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,635.31000	3.63531	3,509,840	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			559.16000	0.55916	587,350	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			4,245.64000	4.24564	4,372,840	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,876.68000	1.87668	1,793,860	9.23	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			2,203.79000	2.20379	2,286,630	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,183.26000	8.18326	8,001,430	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,723.78000	3.72378	3,596,600	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,235.89000	2.23589	2,319,580	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,908.02000	3.90802	3,757,350	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,276.94000	3.27694	3,410,340	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,868.86000	3.86886	3,719,120	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,312.55000	3.31255	3,446,890	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,830.35000	3.83035	3,681,550	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,241.92000	3.24192	3,374,390	9.25	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												476,576,328.48	4,116	83,732
R197	On	04/02/2016	Bond Future			294.30469	294.30469	294.17183	294.17183			0.00	0	714
R197	On	05/05/2016	Bond Future			299.42035	299.42035	299.21643	299.21643			0.00	0	0
Total R197 Future												0.00	0	714
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			2,838.17000	2.83817	2,705,310		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
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			2,818.17000	2.81817	2,685,310		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			2,828.17000	2.82817	2,695,310		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			783.57000	0.78357	579,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			793.57000	0.79357	589,650		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			773.57000	0.77357	569,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	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			241.52009	241.52009	241.49141	241.49141			0.00	0	42,265
R202	On	05/05/2016	Bond Future			245.71829	245.71829	245.63265	245.63265			0.00	0	0
Total R202 Future												0.00	0	42,265
R202	On	04/02/2016	Bond Future	239.99	Call			1,501.41000	1.50141	1,530,090		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			1,491.41000	1.49141	1,520,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			1,481.41000	1.48141	1,510,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			1,377.35000	1.37735	1,291,710		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			1,357.35000	1.35735	1,271,710		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			1,367.35000	1.36735	1,281,710		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	42,265
R2023	On	04/02/2016	Bond Future			8.27751	100.68474	8.30470	100.54425		7.10	34,635,550.56	344	9,637
R2023	On	05/05/2016	Bond Future			8.33076	98.51828	8.36756	98.33366		7.13	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.36874	100.35274	8.41955	100.10548		6.85	0.00	0	0
Total R2023 Future												34,635,550.56	344	9,637
R2023	On	04/02/2016	Bond Future	8.01	Call			668.68000	0.66868	707,570	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,205.02000	2.20502	2,103,420	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			635.40000	0.63540	672,750	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,277.10000	2.27710	2,173,960	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			651.89000	0.65189	690,010	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,240.89000	2.24089	2,138,520	6.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,580.60000	1.58060	1,660,530	7.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/05/2016	Bond Future	8.24	Put			2,222.41000	2.22241	2,117,720	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,603.54000	1.60354	1,684,250	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,194.85000	2.19485	2,090,940	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,626.69000	1.62669	1,708,180	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,167.53000	2.16753	2,064,400	7.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,758.20000	2.75820	2,620,080	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,903.03000	1.90303	2,013,000	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,731.20000	2.73120	2,593,910	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,924.96000	1.92496	2,035,770	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,704.04000	2.70404	2,567,590	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,880.91000	1.88091	1,990,050	6.79	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												34,635,550.56	344	9,637
R203	On	04/02/2016	Bond Future			7.25832	104.78989	7.30211	104.72431		1.67	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.28769	102.45427	7.37434	102.34389		1.47	0.00	0	0
R203	On	04/08/2016	Bond Future			7.23220	104.36229	7.39863	104.18824		1.20	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.25	Call			279.25000	0.27925	308,580	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			357.29000	0.35729	321,040	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			286.38000	0.28638	316,210	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			349.44000	0.34944	313,690	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			272.23000	0.27223	301,070	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			365.26000	0.36526	328,520	1.65	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			327.70000	0.32770	377,410	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			486.14000	0.48614	425,470	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			333.56000	0.33356	383,820	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			479.25000	0.47925	419,130	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			321.90000	0.32190	371,050	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			493.10000	0.49310	431,870	1.45	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			335.48000	0.33548	416,770	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			501.37000	0.50137	408,610	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			340.39000	0.34039	422,390	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			495.81000	0.49581	403,760	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			345.35000	0.34535	428,050	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			490.30000	0.49030	398,950	1.18	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,947
R2030	On	04/02/2016	Bond Future			8.86311	93.35368	8.86748	93.32073			2,333,842.00	25	9,973
R2030	On	05/05/2016	Bond Future			8.91838	94.98772	8.92826	94.91433			0.00	0	0
Total R2030 Future												2,333,842.00	25	9,973

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			967.91000	0.96791	934,960		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			891.47000	0.89147	858,520		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			815.13000	0.81513	782,180		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			604.07000	0.60407	677,460		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			456.78000	0.45678	530,170		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			530.47000	0.53047	603,860		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												2,333,842.00	25	9,973
R2032	On	04/02/2016	Bond Future			8.96802	96.89400	8.97728	96.81931		12.51	0.00	0	8,417
R2032	On	05/05/2016	Bond Future			9.02224	94.43271	9.03689	94.31615		12.80	0.00	0	0
R2032	On	04/08/2016	Bond Future			9.06777	96.19171	9.09012	96.01615		12.52	0.00	0	0
Total R2032 Future												0.00	0	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			1,224.04000	1.22404	1,236,830	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			3,582.06000	3.58206	3,520,160	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			1,252.04000	1.25204	1,265,160	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			3,526.54000	3.52654	3,464,970	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			1,280.63000	1.28063	1,294,100	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			3,471.71000	3.47171	3,410,490	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			3,193.15000	3.19315	3,227,400	12.49	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			1,422.58000	1.42258	1,382,140	12.49	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			3,701.04000	3.70104	3,739,910	12.54	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			1,151.36000	1.15136	1,115,540	12.54	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			3,101.18000	3.10118	3,150,450	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			3,395.09000	3.39509	3,327,800	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			3,139.74000	3.13974	3,189,460	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			3,353.85000	3.35385	3,287,010	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			3,062.88000	3.06288	3,111,690	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			3,436.69000	3.43669	3,368,940	12.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			3,675.11000	3.67511	3,754,480	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			4,385.95000	4.38595	4,289,760	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			3,712.29000	3.71229	3,792,200	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			4,343.87000	4.34387	4,248,220	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			3,638.14000	3.63814	3,716,950	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			4,428.35000	4.42835	4,331,600	12.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2032 Option										0.00	0	44
Total For R2032										0.00	0	8,461
R2037 On 04/02/2016 Bond Future			9.09590	94.66843	9.10486	94.58885		14.30		0.00	0	50,887
R2037 On 05/05/2016 Bond Future			9.14937	96.32556	9.16320	96.20417		14.03		0.00	0	0
R2037 On 04/08/2016 Bond Future			9.19579	93.86061	9.21668	93.67932		14.37		0.00	0	0
Total R2037 Future										0.00	0	50,887
R2037 On 04/02/2016 Bond Future	8.76	Call			1,200.50000	1,200.50	1,211,730	13.96		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			4,340.96000	4,340.96	4,272,610	13.96		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Call			3,388.59000	3,388.59	3,423,080	14.21		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Put			1,681.26000	1,681.26	1,636,170	14.21		0.00	0	16
R2037 On 04/02/2016 Bond Future	9.43	Call			4,099.50000	4,099.50	4,140,370	14.27		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.43	Put			1,281.64000	1,281.64	1,242,930	14.27		0.00	0	16
R2037 On 04/02/2016 Bond Future	8.74	Call			1,144.92000	1,144.92	1,155,510	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,472.49000	4,472.49	4,403,500	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			1,172.49000	1,172.49	1,183,390	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,406.44000	4,406.44	4,337,760	13.95		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			4,469.00000	4,469.00	4,392,040	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			2,969.25000	2,969.25	3,014,140	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			4,417.60000	4,417.60	4,341,100	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			3,008.28000	3,008.28	3,053,630	13.92		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			4,366.88000	4,366.88	4,290,840	13.92		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			2,930.77000	2,930.77	2,975,200	13.91		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			4,581.79000	4,581.79	4,670,000	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			4,380.04000	4,380.04	4,286,960	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			4,625.19000	4,625.19	4,713,960	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			4,337.14000	4,337.14	4,244,620	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			4,668.48000	4,668.48	4,757,800	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			4,294.26000	4,294.26	4,202,290	14.26		0.00	0	0
Total R2037 Option										0.00	0	32
Total For R2037										0.00	0	50,919
R204 On 04/02/2016 Bond Future			7.65146	101.95929	7.68026	101.88605		3.12		0.00	0	35,420
R204 On 05/05/2016 Bond Future			7.71018	103.74318	7.76066	103.62518		2.84		0.00	0	0
R204 On 04/08/2016 Bond Future			7.73765	101.63475	7.82277	101.45348		2.65		0.00	0	0
Total R204 Future										0.00	0	35,420
R204 On 04/02/2016 Bond Future	7.49	Call			358.60000	0.35860	382,820	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			843.66000	0.84366	794,640	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			368.35000	0.36835	393,060	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			827.85000	0.82785	779,320	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			378.28000	0.37828	403,470	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Put			812.22000	0.81222	764,170	3.04		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.74	Call			772.24000	0.77224	829,570	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			820.51000	0.82051	759,840	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			784.23000	0.78423	842,110	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			809.13000	0.80913	749,010	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			796.32000	0.79632	854,750	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			797.86000	0.79786	738,290	2.84	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			818.59000	0.81859	906,230	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			973.54000	0.97354	879,910	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			828.95000	0.82895	917,270	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			962.59000	0.96259	869,640	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			808.32000	0.80832	895,270	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			984.58000	0.98458	890,260	2.62	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	35,420
R2040	On	04/02/2016	Bond Future			9.16093	98.66626	9.15956	98.67930		14.78	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			9.21459	100.39334	9.21766	100.36445		14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future			9.26144	97.75360	9.27105	97.66414		14.87	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			4,441.69000	4.44169	4,417,310	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			1,375.87000	1.37587	1,364,530	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			4,502.94000	4.50294	4,478,600	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			1,346.79000	1.34679	1,335,490	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			4,564.70000	4.56470	4,540,400	14.79	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			1,318.37000	1.31837	1,307,110	14.79	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			5,377.45000	5.37745	5,384,460	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,688.53000	2.68853	2,666,650	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			5,269.06000	5.26906	5,275,810	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,760.22000	2.76022	2,738,080	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			5,323.01000	5.32301	5,329,890	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,724.06000	2.72406	2,702,050	14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			3,811.84000	3.81184	3,766,670	14.88	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			5,892.63000	5.89263	5,936,380	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			3,890.22000	3.89022	3,844,510	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			5,942.96000	5.94296	5,986,980	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			3,850.71000	3.85071	3,805,270	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			5,993.80000	5.99380	6,038,090	14.88	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			9.16904	96.01375	9.17776	95.92958		15.41	0.00	0	18,852
R2044	On	05/05/2016	Bond Future			9.22064	97.69451	9.23391	97.56779		15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/08/2016	Bond Future			9.26564	95.12981	9.28547	94.94239		15.51	0.00	0	0
Total R2044 Future												0.00	0	18,852
R2044	On	04/02/2016	Bond Future	9.00	Put			3,648.16000	3.64816	3,581,850	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,946.37000	1.94637	1,964,660	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			3,588.15000	3.58815	3,522,270	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			4,948.35000	4.94835	4,994,820	15.46	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			1,198.58000	1.19858	1,160,880	15.46	0.00	0	25
R2044	On	04/02/2016	Bond Future	8.99	Call			1,868.14000	1.86814	1,885,570	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			3,708.84000	3.70884	3,642,100	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			1,907.01000	1.90701	1,924,870	15.16	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			2,978.72000	2.97872	3,022,360	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			5,155.88000	5.15588	5,072,800	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			2,898.66000	2.89866	2,941,350	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			5,274.38000	5.27438	5,190,350	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			2,938.54000	2.93854	2,981,700	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			5,214.89000	5.21489	5,131,330	14.88	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			3,963.29000	3.96329	3,877,680	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			6,002.55000	6.00255	6,104,910	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			3,923.63000	3.92363	3,838,570	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			5,900.81000	5.90081	6,002,060	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,003.90000	4.00390	3,917,730	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			5,951.28000	5.95128	6,053,090	15.51	0.00	0	0
Total R2044 Option												0.00	0	25
Total For R2044												0.00	0	18,877
R2048	On	04/02/2016	Bond Future			9.14493	99.83374	9.15357	99.74789		15.18	0.00	0	56,273
R2048	On	05/05/2016	Bond Future			9.19211	97.14560	9.20518	97.01704		15.60	0.00	0	0
R2048	On	04/08/2016	Bond Future			9.23152	98.95469	9.25095	98.76530		15.29	0.00	0	0
Total R2048 Future												0.00	0	56,273
R2048	On	04/02/2016	Bond Future	8.99	Call			2,005.65000	2.00565	2,024,350	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			3,654.13000	3.65413	3,586,980	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			2,046.93000	2.04693	2,066,080	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			3,593.20000	3.59320	3,526,500	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			2,088.73000	2.08873	2,108,320	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			3,532.98000	3.53298	3,466,720	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			4,398.01000	4.39801	4,439,950	15.16	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			1,532.92000	1.53292	1,489,010	15.16	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			5,036.03000	5.03603	5,083,130	15.21	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			1,238.46000	1.23846	1,199,710	15.21	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			3,123.92000	3.12392	3,168,990	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			5,177.88000	5.17788	5,094,390	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future	9.01	Call			3,166.18000	3.16618	3,211,730	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			5,118.24000	5.11824	5,035,230	15.35	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			3,081.98000	3.08198	3,126,560	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			5,238.03000	5.23803	5,154,050	15.34	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			4,979.55000	4.97955	5,069,280	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			5,086.20000	5.08620	4,986,540	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			5,027.25000	5.02725	5,117,560	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			5,036.49000	5.03649	4,937,410	15.17	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			5,075.17000	5.07517	5,166,060	15.18	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			4,987.18000	4.98718	4,888,680	15.18	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												0.00	0	56,423
R207	On	04/02/2016	Bond Future			7.88252	98.38657	7.91872	98.26780		4.35	0.00	0	48,120
R207	On	05/05/2016	Bond Future			7.94645	100.10834	7.99907	99.94548		4.08	0.00	0	0
R207	On	04/08/2016	Bond Future			7.98770	98.32826	8.06524	98.10290		3.92	0.00	0	0
Total R207 Future												0.00	0	48,120
R207	On	04/02/2016	Bond Future	7.27	Call			121.76000	0.12176	135,280	4.16	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,276.93000	2.27693	2,171,680	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			254.74000	0.25474	279,530	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,672.61000	1.67261	1,578,630	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			262.66000	0.26266	288,060	4.21	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,647.17000	1.64717	1,553,800	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			270.76000	0.27076	296,770	4.21	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,621.93000	1.62193	1,529,170	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			882.38000	0.88238	952,480	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,344.63000	1.34463	1,251,870	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			896.29000	0.89629	967,120	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,327.45000	1.32745	1,235,420	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			537.02000	0.53702	586,720	3.99	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,906.21000	1.90621	1,793,050	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			868.60000	0.86860	937,980	4.05	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,361.96000	1.36196	1,268,480	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,184.50000	1.18450	1,294,020	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,374.07000	1.37407	1,258,230	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,198.88000	1.19888	1,309,220	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,359.36000	1.35936	1,244,340	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,170.22000	1.17022	1,278,930	3.87	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,388.88000	1.38888	1,272,230	3.87	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	48,225

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future			8.02621	97.13182	8.05491	97.01677		5.53	44,194,978.10	455	38,640
R208	On	05/05/2016	Bond Future			8.08240	95.43039	8.12348	95.27252		5.44	0.00	0	0
R208	On	04/08/2016	Bond Future			8.12106	97.20761	8.18040	96.98941		5.15	0.00	0	0
Total R208 Future												44,194,978.10	455	38,640
R208	On	04/02/2016	Bond Future	7.76	Call			487.01000	0.48701	518,660	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,677.28000	1.67728	1,593,880	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			461.84000	0.46184	492,200	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,733.48000	1.73348	1,648,790	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			474.31000	0.47431	505,310	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,705.25000	1.70525	1,621,200	5.41	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,148.47000	1.14847	1,216,580	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,662.60000	1.66260	1,572,840	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,165.84000	1.16584	1,234,640	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,641.34000	1.64134	1,552,270	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,183.37000	1.18337	1,252,870	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,620.25000	1.62025	1,531,880	5.38	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,353.07000	1.35307	1,449,260	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,018.33000	2.01833	1,896,320	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,369.64000	1.36964	1,466,600	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			1,997.87000	1.99787	1,876,630	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,336.63000	1.33663	1,432,050	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,038.93000	2.03893	1,916,150	5.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												44,194,978.10	455	38,640
R209	On	04/02/2016	Bond Future			9.01189	76.78600	9.02059	76.72172		14.53	0.00	0	41,102
R209	On	05/05/2016	Bond Future			9.05975	74.98053	9.07308	74.88303		14.87	0.00	0	0
R209	On	04/08/2016	Bond Future			9.09987	76.37716	9.11981	76.23262		14.59	0.00	0	0
Total R209 Future												0.00	0	41,102
R209	On	04/02/2016	Bond Future	8.74	Call			1,149.85000	1.14985	1,160,350	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,266.30000	3.26630	3,212,520	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,175.90000	1.17590	1,186,700	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,215.37000	3.21537	3,161,890	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1,202.34000	1.20234	1,213,430	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,164.94000	3.16494	3,111,750	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,273.15000	4.27315	4,312,540	14.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			720.05000	0.72005	695,160	14.70	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,738.10000	2.73810	2,777,350	14.75	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,275.04000	3.27504	3,216,790	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,772.60000	2.77260	2,812,230	14.76	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,235.72000	3.23572	3,177,850	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Call			850.23000	0.85023	864,880	14.38	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			7,252.35000	7.25235	7,169,500	14.38	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,703.83000	2.70383	2,742,710	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,314.70000	3.31470	3,256,080	14.75	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			4,197.78000	4.19778	4,272,640	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,264.49000	3.26449	3,194,810	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			4,235.97000	4.23597	4,311,280	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,231.73000	3.23173	3,162,500	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			4,160.00000	4.16000	4,234,420	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,297.76000	3.29776	3,227,640	14.59	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												0.00	0	56,702
R210	On	04/02/2016	Bond Future			184.39029	184.39029	184.36878	184.36878			0.00	0	3,296
R210	On	05/05/2016	Bond Future			185.42959	185.42959	185.36510	185.36510			0.00	0	0
Total R210 Future												0.00	0	3,296
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			621.22000	0.62122	599,710		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			631.22000	0.63122	609,710		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			641.22000	0.64122	619,710		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			365.10000	0.36510	429,590		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			355.10000	0.35510	419,590		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			375.10000	0.37510	439,590		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,296
R211	On	04/02/2016	Bond Future			135.64546	135.64546	135.62941	135.62941			0.00	0	1,010
R211	On	05/05/2016	Bond Future			138.00344	138.00344	137.95557	137.95557			0.00	0	0
Total R211 Future												0.00	0	1,010
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			3,360.59000	3.36059	3,344,540		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			3,370.59000	3.37059	3,354,540		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			3,380.59000	3.38059	3,364,540		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,054.43000	1.05443	1,006,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,034.43000	1.03443	986,560		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,044.43000	1.04443	996,560		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,010
R212	On	04/02/2016	Bond Future			142.02636	142.02636	141.92833	141.92833			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.49530	144.49530	144.36251	144.36251			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			4,061.67000	4.06167	3,963,640		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			4,071.67000	4.07167	3,973,640		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			4,081.67000	4.08167	3,983,640		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			647.49000	0.64749	514,700		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			627.49000	0.62749	494,700		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			637.49000	0.63749	504,700		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			8.91930	87.39271	8.92858	87.32531		12.44	0.00	0	31,687
R213	On	05/05/2016	Bond Future			8.96981	85.37382	8.98442	85.26904		12.70	0.00	0	0
R213	On	04/08/2016	Bond Future			9.01107	86.96354	9.03337	86.80556		12.42	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			1,355.98000	1.35598	1,370,760	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,740.83000	2.74083	2,688,210	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,384.95000	1.38495	1,400,070	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,695.56000	2.69556	2,643,280	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,414.31000	1.41431	1,429,780	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,650.77000	2.65077	2,598,840	12.23	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,107.92000	2.10792	2,143,810	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,885.25000	3.88525	3,816,360	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,137.55000	2.13755	2,173,830	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,841.13000	3.84113	3,772,630	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,167.65000	2.16765	2,204,330	12.50	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,797.57000	3.79757	3,729,470	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			3,445.82000	3.44582	3,519,530	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	8.99	Put			3,753.45000	3.75345	3,669,180	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,480.20000	3.48020	3,554,410	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,716.76000	3.71676	3,632,990	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,514.76000	3.51476	3,589,470	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,680.33000	3.68033	3,597,060	12.32	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,687
R214	On	04/02/2016	Bond Future			9.07324	77.61221	9.08185	77.54530		15.19	0.00	0	30,365
R214	On	05/05/2016	Bond Future			9.11852	75.67560	9.13151	75.57557		15.58	0.00	0	0
R214	On	04/08/2016	Bond Future			9.15596	77.08486	9.17527	76.93738		15.29	0.00	0	0
Total R214 Future												0.00	0	30,365
R214	On	04/02/2016	Bond Future	7.99	Call			105.71000	0.10571	105,530	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,434.50000	9.43450	9,367,410	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			109.81000	0.10981	109,650	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,344.85000	9.34485	9,277,780	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			114.05000	0.11405	113,910	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,255.51000	9.25551	9,188,460	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			3,291.06000	3.29106	3,322,750	15.12	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			1,255.18000	1.25518	1,219,960	15.12	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			3,784.27000	3.78427	3,820,070	15.17	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			1,012.42000	1.01242	981,310	15.17	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			2,694.86000	2.69486	2,732,690	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,717.80000	3.71780	3,655,600	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,729.68000	2.72968	2,767,900	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,674.04000	3.67404	3,612,230	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,660.27000	2.66027	2,697,720	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,761.93000	3.76193	3,699,350	15.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			4,225.63000	4.22563	4,299,360	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			3,659.35000	3.65935	3,585,600	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			4,264.94000	4.26494	4,339,130	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			3,623.42000	3.62342	3,550,130	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			4,186.99000	4.18699	4,260,270	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			3,696.08000	3.69608	3,621,880	15.29	0.00	0	0
Total R214 Option												0.00	0	50
Total For R214												0.00	0	30,415
Total for Bond												557,740,699.14	4,940	591,326
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2016	GOVI			504.43200	504.43200	503.94200	503.94200			0.00	0	449
GOVI	On	05/05/2016	GOVI			513.25500	513.25500	512.54200	512.54200			0.00	0	146
GOVI	On	04/08/2016	GOVI			522.70800	522.70800	521.67700	521.67700			0.00	0	0
Total GOVI Future												0.00	0	595
GOVI	On	04/02/2016	GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2016	GOVI	511.99	Put			80,480.00000	8.04800	75,580,000		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			80,580.00000	8.05800	75,680,000		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			80,680.00000	8.06800	75,780,000		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			54,480.00000	5.44800	47,350,000		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			54,580.00000	5.45800	47,450,000		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			54,680.00000	5.46800	47,550,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Call			6,870.00000	0.68700	17,180,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	520.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Call			6,770.00000	0.67700	17,080,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Call			6,670.00000	0.66700	16,980,000		0.00	0	0
GOVI	On	04/08/2016	GOVI	521.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	595
Total for GOVI												0.00	0	595
AL37	On	04/02/2016	Index Future			474.00200	474.00200	473.50600	473.50600			0.00	0	2
AL37	On	05/05/2016	Index Future			482.29300	482.29300	481.58700	481.58700			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			556.30700	556.30700	555.56300	555.56300			0.00	0	0
AL7T	On	05/05/2016	Index Future			566.03800	566.03800	565.04400	565.04400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/02/2016	Index Future			507.56300	507.56300	507.08400	507.08400			0.00	0	611
ALBI	On	05/05/2016	Index Future			516.44100	516.44100	515.73800	515.73800			0.00	0	0
ALBI	On	04/08/2016	Index Future			525.95300	525.95300	524.93000	524.93000			0.00	0	0
Total ALBI Future												0.00	0	611
Total For ALBI												0.00	0	611
IGOV	On	04/02/2016	Index Future			238.35600	238.35600	237.99300	237.99300			0.00	0	1,035

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 05/05/2016 Index Future			242.49900	242.49900	242.07400	242.07400			0.00	0	21
IGOV On 04/08/2016 Index Future			247.01200	247.01200	246.40800	246.40800			0.00	0	0
Total IGOV Future									0.00	0	1,056
Total For IGOV									0.00	0	1,056
ILBI On 04/02/2016 Index Future			644.81000	644.81000	644.16700	644.16700			0.00	0	157
ILBI On 05/05/2016 Index Future			655.86600	655.86600	655.21300	655.21300			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	1,826
JIBAR f On 15/12/2015 Jibar Future			6.51000	93.49000	6.45000	93.55000			0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.53000	93.47000	6.54000	93.46000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.62000	93.38000	6.65000	93.35000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.77000	93.23000	6.71000	93.29000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			6.94000	93.06000	6.90000	93.10000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.97000	93.03000	6.98000	93.02000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.18000	92.82000	7.22000	92.78000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.35000	92.65000	7.40000	92.60000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.52000	92.48000	7.57000	92.43000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.66000	92.34000	7.72000	92.28000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.79000	92.21000	7.90000	92.10000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			100.57083	100.57083	100.94884	100.94884			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.88000	99.88000	99.87135	99.87135			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.92433	99.92433	100.00773	100.00773			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			99.29058	99.29058	99.52727	99.52727			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									557,740,699.14	4,940	595,747	
AA02 On 28/03/2016 Spot Bond				101.08144		101.07306				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.32349		101.31065				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.24500	101.67624	9.26000	101.60882				0.00	0	900,000,000
Total AA05 SPOT										0.00	0	900,000,000
Total For AA05										0.00	0	900,000,000
AA06 On 15/04/2021 Spot Bond				100.86380		100.85927				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.76500	99.91220	9.78500	99.80446				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.87000	10.00000	102.84300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				99.98930		99.96694				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				98.88637		98.86318				0.00	100,000,000	100,000,000
Total AB011 SPOT										0.00	100,000,000	100,000,000
Total For AB011										0.00	100,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			9.63500	96.67927	9.65000	96.61691				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.56697	100.00000	9.54380				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.14679	10.84000	100.11775				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	10.00957	100.00000	9.98976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.49234	11.37000	102.46121				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	8.27309	100.00000	10.98795				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	87.70598	11.81000	87.65070				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.56107	100.00000	9.51857				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.81921		100.82139				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.78500	102.59074	8.80500	102.53957				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	103.79100	10.00000	114.76100				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			2.74500	276.57559	2.75000	276.46488			5,490,000,000.00		2,000,000	1,000,000
Total ABCPI3 SPOT									5,490,000,000.00		2,000,000	1,000,000
Total For ABCPI3									5,490,000,000.00		2,000,000	1,000,000
ABFN06 On 17/03/2016 Spot Bond				101.59038		101.57899				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				102.14815		102.13541				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.52481		101.51057				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.56230		101.54751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.40158		99.40353				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.78845		100.78377				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.50353		100.49848				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.53117		100.53974				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.65290		100.66052				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.26765		100.27453				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.27519		100.28151				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07500	179.24307	2.08000	179.18841				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	182.89404	2.17000	182.88326				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.91457	1.82000	192.90502				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.18125	84.25858	8.20125	84.20648				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.18125	84.25858	8.20125	84.20648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.44387		101.42959				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.54000		100.52000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.27000		99.25000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.63000		99.61000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.01971		101.01589				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.88202		100.87733				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				98.26000		98.25000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.52000		97.51000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				97.23000		97.23000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				96.97000		96.97000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.16840		101.16127				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.87711		100.87281				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN58 SPOT										0.00	0	50,000,000
Total For ABN58										0.00	0	50,000,000
ABN59 On 20/07/2016 Spot Bond				95.23000		95.23000				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				95.01000		95.02000				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			2.68000	114.09671	2.69000	113.99444				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	168.21894	2.44000	168.20780				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.44500	222.49019	2.44500	222.47542				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				93.62000		93.63000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.82500	91.22221	9.84500	91.10291				0.00	0	150,000,000
Total ABN67 SPOT										0.00	0	150,000,000
Total For ABN67										0.00	0	150,000,000
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.20000		106.21000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				46.18000		45.64000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.24843		102.15421				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.57000		101.57000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.34000		112.34000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.33408	9.63000	110.30573				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				105.31000		105.32000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.80500	109.12054	9.82000	108.98887				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.14000	91.08285	9.16000	90.98261				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				105.80000		106.03000				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				129.58000		130.09000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.90000	108.46984	9.91500	108.33896				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				95.38000		95.39000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.67695		101.66163				0.00	0	40,000,000
Total ABN91 SPOT										0.00	0	40,000,000
Total For ABN91										0.00	0	40,000,000
ABN92 On 31/01/2019 Spot Bond				100.48380		100.48885				0.00	0	40,000,000
Total ABN92 SPOT										0.00	0	40,000,000
Total For ABN92										0.00	0	40,000,000
ABS10 On 17/03/2018 Spot Bond			8.38500	104.93099	8.40500	104.86518				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.61500	100.42766	9.63500	100.31986				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.39500	99.79018	9.42000	99.67570				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.84500	99.48632	9.86500	99.36650				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.36500	100.09686	9.38500	99.99386				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.83500	100.02037	9.85500	99.89510				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.41000	100.29885	10.42500	100.17932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.65000	100.29918	10.66500	100.17058				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.31500	95.83311	9.34000	95.72107				0.00	0	880,000,000
Total ABS6 SPOT										0.00	0	880,000,000
Total For ABS6										0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			10.40000	91.55166	10.41500	91.43706				0.00	0	3,570,000,000
Total ABS7 SPOT										0.00	0	3,570,000,000
Total For ABS7										0.00	0	3,570,000,000
ABS9 On 17/03/2016 Spot Bond			7.61000	102.27542	7.58500	102.26239				0.00	0	19,800,000
Total ABS9 SPOT										0.00	0	19,800,000
Total For ABS9										0.00	0	19,800,000
ABS12 On 07/12/2023 Spot Bond			2.14500	287.64671	2.15000	287.53545				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.27000	134.60513	2.27000	134.59687				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			2.24000	137.95696	2.25000	137.87099				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	0.01052	100.00000	0.01049				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.77961	100.00000	15.74096				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	93.57326	100.00000	93.33333				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				77.05944		77.03914				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	60.19444	100.00000	60.04701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.80986		102.81320				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.80986		102.81320				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.82550		102.82870				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.82550		102.82870				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.79422		102.79771				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.79422		102.79771				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.53351		99.51485				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	103.79100	10.00000	114.76100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.30244		101.29019				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.53250		101.51684				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.57647		101.56011				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.59411		101.57748				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.55874		101.54266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.47939		101.46456				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.60500	103.12469	9.63000	103.01375				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 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				93.98228		93.96222				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				215.18376		218.44293				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				215.22368		218.48279				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.51467		101.49928				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				99.84641		99.82843				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.38216		103.38594				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.06130		103.06589				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	103.79100	10.00000	114.76100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.29675		102.28233				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.17443		102.16180				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.52000		101.50453				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.15985		102.14627				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.48837		101.47340				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.42638		101.41238				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	101.82547	10.23000	101.79756				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				111.70394		111.41857				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.71000	104.48288	9.72500	104.41136				0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	110,000,000
Total For ACL167										0.00	0	110,000,000
ACL16€ On 20/06/2017 Spot Bond				101.48298		101.46809				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	122.87027	1.75000	122.86442				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.44889		101.43676				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.49288		101.48005				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.40488		101.39344				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.53019		101.51406				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				102.53762		102.52481				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				101.38903		101.37785				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				102.14924		102.13867				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.48408		101.47139				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				101.45193		101.43752				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.52697		101.51139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.54996		101.53402				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.43696		101.42529				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.55537		101.53935				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.55537		101.53935				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.63355		101.61850				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.45769		101.44541				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.64229		101.62491				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.79901		102.78779				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.63355		101.61850				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.18280		100.16298				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.58547		101.56897				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.56323		101.54930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				155.15490		157.49672				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				156.25412		158.61233				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.39080		101.37735				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.35734		101.34665				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.01365		100.07386				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.39079		101.37958				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.67871		99.66346				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				101.44889		101.43676				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.37143		101.36052				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.36966		101.35878				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.49877		101.48363				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.30031		100.30526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.66164		100.66360				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.65046		100.65279				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.01246		100.99750				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.99444		100.97990				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.80948		101.79162				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.51867		100.51893				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.57389		100.57356				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				99.95279		99.93092				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	87.57465	100.00000	87.37240				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	52.07671	100.00000	51.95055				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	16.42371	100.00000	16.38348				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.64283	100.00000	1.63885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.75547		100.75618				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.78518		100.78507				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.88403		100.88120				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.73962		100.74076				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			8.12000	100.05740	8.14000	100.02809				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.94813		100.94352				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.10049		101.09166				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	38.58007	100.00000	38.44482				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.57314	100.00000	10.53607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.23000	99.83468	9.24500	99.76844				0.00	0	5,500,000
Total AIR01 SPOT										0.00	0	5,500,000
Total For AIR01										0.00	0	5,500,000
AIR02 On 30/04/2023 Spot Bond			9.90000	110.02183	9.91500	109.91053				0.00	0	125,000,000
Total AIR02 SPOT										0.00	0	125,000,000
Total For AIR02										0.00	0	125,000,000
AIR03 On 09/03/2016 Spot Bond			7.63000	103.16558	7.60500	103.15181				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.56500	98.09546	9.58500	97.95730				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.38767	100.00000	12.36026				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.26500	97.91648	10.27000	97.85309				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	171.88688	2.69000	171.87433				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.72354		101.70706				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.27094		101.25925				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.36560		101.35225				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.32868		100.33337				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				101.27209		101.26342				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				99.94667		99.93055				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				101.30229		101.29022				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				101.42637		101.41237				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				101.96012		101.90210				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				101.85808		101.84627				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				95.26000		95.28000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				101.60441		101.59263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				114.93696		114.91645				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.69500	242.07937	2.69500	242.06168				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.24358		100.22816				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				113.21917		113.19576				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.30363		100.31228				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.71000	214.67013	2.71000	214.65435				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				101.29216		101.28249				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.27132		101.25940				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.88782		100.88300				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.85713		100.85334				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.77709		100.77331				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.62891		100.62774				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.57054		100.57148				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				98.68131		98.67985				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				99.86798		99.84888				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.45958		101.44640				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.31652		100.32492				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.96728		100.96097				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.52333		91.12814				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				101.05032		101.04350				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.68800		101.67210				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.42249		101.41077				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.69368		101.67704				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.54565		101.53198				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				99.80217		99.78182				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.31480		101.30346				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				101.03379		101.02627				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.78211		100.77849				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.31609		100.32098				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.12425		100.13843				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				58.52770		60.54187				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	50.18876	100.00000	50.07769				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	23.86359	100.00000	23.80514				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.96537	100.00000	23.90668				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	23.50733	100.00000	23.44976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	46.04867	100.00000	45.93589				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	64.54532	100.00000	64.38724				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	23.65269	100.00000	23.59476				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	43.60453	100.00000	43.49774				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	63.06601	100.00000	62.91156				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.90109	100.00000	1.89509				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	20.57947	100.00000	20.48897				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.47015		101.45733				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.26397		101.25474				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.47129		101.46343				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.10500	103.16043	9.12000	103.09796				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.24371		101.24106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.52081		100.52479				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				99.63313		101.55264				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.14551		102.11897				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.86500	98.55891	9.88500	103.22195				0.00	0	1,075,500,000
Total BAW19 SPOT										0.00	0	1,075,500,000
Total For BAW19										0.00	0	1,075,500,000
BAW20 On 15/01/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.96500	98.46742	9.98500	98.35066				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.18429		103.17520				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.93500	103.12556	8.95500	103.06700				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.00954	102.25198	10.90816	102.24419				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.68930		101.67021				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.03693	101.76463	10.92494	101.74552				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.93495	101.51043	11.96693	101.41894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.72731		101.70752				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.72731		101.70752				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				101.72738		101.70759				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.25954	101.62346	11.15816	101.61503				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.15979	101.80692	11.03160	101.79464				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/06/2016 Spot Bond			11.06000	101.91887	11.06000	101.88841				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.29151	101.62521	10.26746	101.60808				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				102.20650		102.19014				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.64814		101.61891				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.64814		101.61891				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			11.95717	100.43443	11.97466	100.38798				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.71000	100.78639	11.73000	100.72613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.63500	99.23288	11.65500	99.16953				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.49956		101.48392				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.39197	9.28000	101.36644				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.59255		101.57812				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.58000	101.36777	11.59500	101.30995				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.54745		101.53385				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.58503		101.57074				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.58503		101.57074				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				108.75384		108.75384				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.52941		101.51614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.61306		101.59535				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.61306		101.59535				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.53242		101.51909				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.56030		101.54355				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.61317		101.59545				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				101.32162		101.31214				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.00954	102.70428	13.90816	102.68806				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.26164	102.43484	15.25685	102.39764				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.15888	102.21666	14.16656	102.17238				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.07187		102.04859				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.07187		102.04859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.07187		102.04859				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.14649		102.12182				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				101.81011		101.79167				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	46.69597	100.00000	46.60737				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.40909	100.00000	21.35722				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.48467	100.00000	19.43747				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	12.02758	100.00000	11.99844				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	12.02758	100.00000	11.99844				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.54191	100.00000	14.50669				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.60032	100.00000	12.56979				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	86.28842	100.00000	86.08491		120,000,000,000,000.00		1,200,000,000	400,000,000	
Total BC100L SPOT								120,000,000,000,000.00		1,200,000,000	400,000,000	
Total For BC100L								120,000,000,000,000.00		1,200,000,000	400,000,000	
BC101L On 19/02/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221		500,000,000,000,000.00		75,000,000,000	33,200,000,000	

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 BC101U SPOT									10,000,000,000,000.00	75,000,000,000	33,200,000,000
Total For BC101U									10,000,000,000,000.00	75,000,000,000	33,200,000,000
BCJ04 On 21/04/2017 Spot Bond				100.68753		100.68666			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				100.97616		100.96992			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.78158		100.78255			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.14489		100.15827			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.44710	100.00000	10.42151			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.44710	100.00000	10.42151			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP98U On 20/11/2015 Spot Bond			100.00000	98.64865	100.00000	98.91599			0.00	0	0
Total BCP98U SPOT									0.00	0	0
Total For BCP98U									0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0
Total BCP99U SPOT									0.00	0	0
Total For BCP99U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04500	188.59979	2.05000	188.56177			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.42000	161.16408	8.43500	160.83983			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.42000	161.57658	8.43500	161.25449			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.80500	95.72252	8.82000	95.59216			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.38000	98.50139	8.39500	98.44836			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	0.00055	100.00000	0.00054		050,000,000,000,000.00	20,500,000,000	20,500,000,000	
Total BG1A7U SPOT								50,000,000,000,000.00	20,500,000,000	20,500,000,000	
Total For BG1A7U								50,000,000,000,000.00	20,500,000,000	20,500,000,000	
BG1B2U On 23/11/2032 Spot Bond			100.00000	0.00055	100.00000	0.00054		380,000,000,000,000.00	3,800,000,000	4,000,000,000	
Total BG1B2U SPOT								380,000,000,000,000.00	3,800,000,000	4,000,000,000	
Total For BG1B2U								380,000,000,000,000.00	3,800,000,000	4,000,000,000	
BG1E2U On 21/11/2032 Spot Bond			100.00000	0.00055	100.00000	0.00054		350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total BG1E2U SPOT								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total For BG1E2U								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	100.00000		0.00	0	0	
Total BG22A1 SPOT								0.00	0	0	
Total For BG22A1								0.00	0	0	
BG22A On 21/07/2016 Spot Bond				100.73021		100.72810		0.00	24,543,600	12,271,800	
Total BG22A2 SPOT								0.00	24,543,600	12,271,800	
Total For BG22A2								0.00	24,543,600	12,271,800	
BG22A On 21/07/2016 Spot Bond				101.34090		101.34101		0.00	0	0	
Total BG22A3 SPOT								0.00	0	0	
Total For BG22A3								0.00	0	0	
BG22B On 21/07/2016 Spot Bond				100.79177		100.78787		0.00	0	0	
Total BG22B1 SPOT								0.00	0	0	
Total For BG22B1								0.00	0	0	
BG22C On 21/07/2016 Spot Bond				100.83909		100.83381		0.00	0	0	
Total BG22C1 SPOT								0.00	0	0	
Total For BG22C1								0.00	0	0	
BG22D On 21/07/2016 Spot Bond				100.97107		100.96194		0.00	0	0	
Total BG22D1 SPOT								0.00	0	0	
Total For BG22D1								0.00	0	0	
BG22Y On 21/07/2016 Spot Bond			100.00000	55.73627	100.00000	55.60125		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.53541		100.53773				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.54593		100.54784				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.54944		100.55121				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.59150		100.59162				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.64751		100.64542				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	54.53277	100.00000	54.40066				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	54.53277	100.00000	54.40066				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.55993		101.54565				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.58898		101.57429				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.43500	102.13716	8.45500	102.08957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.67612		101.66018				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.83087		101.81270				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	38.99968	100.00000	38.90417				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	38.99968	100.00000	38.90417				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.09555		101.01548				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.35500	98.54388	11.38000	98.43641			1,362,600,000,000.00		120,000,000	60,000,000
Total BGL02 SPOT									1,362,600,000,000.00		120,000,000	60,000,000
Total For BGL02									1,362,600,000,000.00		120,000,000	60,000,000
BGL03 On 05/02/2025 Spot Bond				100.49365		100.49623				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.24500	99.11419	11.27000	99.00484				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.36500	102.53843	11.38500	102.43524				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				99.76530		102.20779				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.86500	102.39959	11.88500	102.27595				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				99.78903		99.76707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.36500	101.90021	11.38500	101.79638				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				106.14096		106.12000				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	101.15310	100.00000	100.89240				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.27959		100.25808				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.94866		99.92800				0.00	0	40,000,000
Total BID04 SPOT										0.00	0	40,000,000
Total For BID04										0.00	0	40,000,000
BID05 On 26/06/2019 Spot Bond				100.85082		100.84098				0.00	200,000,000	200,000,000
Total BID05 SPOT										0.00	200,000,000	200,000,000
Total For BID05										0.00	200,000,000	200,000,000
BID06 On 30/06/2019 Spot Bond			9.06000	102.94813	9.07500	102.87817				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				99.09786		99.07982				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				98.69874		98.68067				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.04141		100.02004				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.71854		100.71475				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.73887		100.73439				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.73077		101.71418				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.89746		101.87835				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.02682		103.00593				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC01(On 24/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.78498		100.78597				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.67351		100.67685				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.53490		100.54076				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 25/11/2015 Spot Bond				100.00000	0.00000	99.98169				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC06(On 12/02/2016 Spot Bond				100.21153		100.22480				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06(On 23/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.03846		100.01884				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/12/2015 Spot Bond				99.74529		99.72709				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC070 On 09/03/2016 Spot Bond				101.36184		101.34830				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 08/01/2016 Spot Bond				97.74829		97.69711				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC072 On 11/01/2016 Spot Bond				99.14499		99.12680				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC073 On 14/01/2016 Spot Bond				99.08975		99.07155				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC075 On 20/01/2016 Spot Bond				98.98034		98.96213				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC077 On 20/04/2016 Spot Bond				100.51903		100.52287				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 22/01/2016 Spot Bond				98.94422		98.92601				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC079 On 01/02/2016 Spot Bond				98.73247		98.71534				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC080 On 05/02/2016 Spot Bond				98.68801		98.66978				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 14/12/2015 Spot Bond				99.65889		99.64093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BTC082 On 18/02/2016 Spot Bond			100.00000	81.11111	100.00000	100.00000				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond			100.00000	67.71800	100.00000	100.00000				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	61.30397	100.00000	61.15545				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.29465		101.28255				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.34189		101.32895				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.46739		101.45469				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.10072		100.02449				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	20.42358	100.00000	20.37410				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.63500	104.78308	9.65500	104.73786				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				103.87702		103.87556				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			7.98500	101.63577	8.00500	101.60548				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.28000	93.73057	15.29500	93.66149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.06655		98.05952			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.08000	99.71417	13.09500	99.64266			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			9.08500	100.65939	9.10500	100.60755		188,968,000,000.00		20,800,000	10,400,000
Total CBL16 SPOT								188,968,000,000.00		20,800,000	10,400,000
Total For CBL16								188,968,000,000.00		20,800,000	10,400,000
CBL17 On 23/08/2019 Spot Bond				97.08642		97.05689			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.08000	96.94734	13.09500	96.87221			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				96.25205		96.22982			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.37924		100.38463			0.00	120,000,000	60,000,000
Total CBL21 SPOT									0.00	120,000,000	60,000,000
Total For CBL21									0.00	120,000,000	60,000,000
CBL22 On 06/05/2020 Spot Bond			10.76500	92.59113	10.78500	92.49862			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.13645		100.14381			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.53668		100.53639			0.00	0	40,000,000
Total CBL24 SPOT									0.00	0	40,000,000
Total For CBL24									0.00	0	40,000,000
CCT01 On 23/06/2023 Spot Bond			10.32500	116.90539	10.34000	116.78980			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.38000	112.14314	10.39500	112.02464			0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.23500	107.61123	10.25000	107.48978				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.47863		102.45300				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			11.83500	101.92687	11.85500	101.88840				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				103.42364		103.41256				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.78296		103.78621				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	103.79080	10.00000	114.76080				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.27133		101.26269				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.70005		101.68167				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.80368		100.79701				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	14.25435	100.00000	14.20985				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.65208	100.00000	18.60640				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	18.83299	100.00000	18.77419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.29002		101.27598				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				101.38558		101.37201				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.43844		101.42391				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.49936		101.48372				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				99.87708		99.85553				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				99.86697		99.84340				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				101.51480		101.49941				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				101.62343		101.61136				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	104.01839	10.11000	103.99051				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				101.07815		101.06989				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	127.23318	2.76000	127.22371				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	127.16861	3.14000	127.15780				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	101.93917	8.25000	101.91640				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19(On 13/09/2021 Spot Bond			2.94000	127.78747	2.95000	127.71018				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19(On 13/09/2016 Spot Bond			2.40000	126.54468	2.40000	126.53638				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				102.10535		102.08070				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.70000	100.74115	8.67500	100.73883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.76672		100.76729				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.79107		100.78746				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			8.75000	100.74660	8.72500	100.74434				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.75000	100.74660	8.72500	100.74434				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.80000	103.88470	8.77500	103.88463				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.55020		101.53426				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.70237		101.68404				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	103.79100	10.00000	114.76100				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	103.79100	10.00000	114.76100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.16490		100.17348				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.02155		99.99983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.33621	9.35000	102.31080				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.33621	9.35000	102.31080				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.85182		101.84106				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.61277		101.60150				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.91485		101.90422				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.91485		101.90422				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.91485		101.90422				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.55777		101.54622				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.51000	101.95821	9.52500	101.89000				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.98297		100.98992				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				104.50592		104.49164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				101.65431		101.64315				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.64559		101.63457				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.67121		101.65718				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.04137		100.02015				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00003		99.97610				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.82821		101.81452				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				102.40922		102.39411				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 10/08/2017 Spot Bond				100.56229		100.56802				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.21581		100.19769				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.61372		101.59883				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.46821		101.45307				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.99444		102.98225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.79100	10.00000	114.76100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.29833		101.28432				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.45245		101.43758				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.32841		101.31395				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.65106		101.63354				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.29883		101.28447				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.65060		101.63684				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.38275		101.37177				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				164.68212		164.68212				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.56244		102.54636				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				165.23026		165.23026				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				163.95687		163.95687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				164.82738		164.82738				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				160.28999		160.28999				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				158.02641		158.02641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.18589		100.19460				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.10500	92.82350	11.12500	92.70533				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.62500	94.24199	11.64500	94.12080				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.32244		101.31255				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.65463		101.63925				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.18114		100.19039				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.64311		100.64530				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.53266		100.53552				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.59356	8.80500	100.56975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.45769		101.44541				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.64951		100.65149				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.52279		101.50949				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.54917		101.53545				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.65112		101.63579				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.58566		101.56916				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				102.18675		102.16082				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				86.47553		86.40750				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				101.72721		101.70850				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				101.32244		101.31255				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				142.11423		142.11423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN333 On 28/07/2017 Spot Bond				100.61049		100.61338				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.90914		101.88971				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.32998		101.31996				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				102.17350		102.14779				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.79768		101.77787				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.39085		101.37741				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.60190		101.58736				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.60453		100.60765				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.30817		100.31363				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				101.29226		101.28293				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.58730		100.58765				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				99.89457		99.87653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.57764		100.57831				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.58196		100.62059				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.33092		101.32065				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.28500	103.34029	10.30500	103.20074				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.47135		101.45664				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.41917		100.45738				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.42500	105.13653	12.44500	104.99780				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.49050		100.49295				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.45500	105.07898	12.47500	104.94637				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.76115	10.02000	108.73227				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.49050		100.49295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.67841		100.67980				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				101.75650		101.73950				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.44919		101.43483				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.47928		101.46445				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.47944		101.46460				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				101.37823		101.36733				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.76500	102.23270	9.78500	102.12417				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				101.52884		101.51517				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.60719		101.59255				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	99.57370	10.98000	99.54447				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.96056	11.00000	101.93057				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.65602		101.63842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.71269		100.71084				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.21500	101.18541	12.23500	101.04697				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.78809		101.77060				0.00	1,300,000,000	650,000,000
Total CLN385 SPOT										0.00	1,300,000,000	650,000,000
Total For CLN385										0.00	1,300,000,000	650,000,000
CLN385 On 20/03/2021 Spot Bond				101.47916		101.46433				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.74545		100.74110				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.57672		101.56036				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.17935		101.17050				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.38727		101.37612				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.39223		91.39223				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.46649		101.45408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				99.84601		99.82734				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.58961		101.57525				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.01955		101.99837				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.17353		100.18364				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.17234		100.18259				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.46649		101.45408				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.65112		101.63579				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.25674		101.24518				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.23187		101.22364				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.05606		100.02763				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.29920		101.28943				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				83.62001		83.62001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.47528		101.46274				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.48275		100.49039				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.95306		100.94831				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.63355		101.61850				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.64233		101.62714				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.95798		100.95310				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.61597		101.60120				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.94946		101.92939				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.70381		101.68765				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				101.02194		101.01529				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 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
CLN418 On 23/09/2020 Spot Bond				101.67292		101.65486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.54174		101.52423				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.18164	7.01000	43.17362				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.55685		101.53907				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.91591		100.90919				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.03155		102.00363				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.86461		101.83990				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.03155		102.00363				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.42788		101.41148				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.67845		101.65473				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				101.05884		101.04306				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.79750		100.80329				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				100.92293		100.89980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.57186		100.54339				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				100.60004		100.56966				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				100.62417		100.59216				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				172.32656		172.32656				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.80500	95.72252	8.82000	95.59216				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.42000	161.16408	8.43500	160.83983				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.42000	161.57658	8.43500	161.25449				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0(On 10/10/2016 Spot Bond				101.02941		101.02107				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0(On 10/10/2016 Spot Bond				101.28032		101.27281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				101.56786		101.55165				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				101.46877		101.45410				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				101.48829		101.47332				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				101.00865		101.00416				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.48408		101.47139				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.64311		100.64530				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.35382		101.34318				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.44402		101.42974				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.43517		101.42103				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.44396		101.42968				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.48408		101.47139				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				99.97591		99.95312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.98932		100.98168			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.88000	103.87359	8.85500	103.86246			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.83500	100.12621	8.85500	104.54632		58,311,000,000,000.00	6,600,000,000	11,300,000,000	
Total COJ04 SPOT								58,311,000,000,000.00	6,600,000,000	11,300,000,000	
Total For COJ04								58,311,000,000,000.00	6,600,000,000	11,300,000,000	
COJ05 On 05/06/2023 Spot Bond			9.66500	113.04080	9.68500	112.89735		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			8.09000	105.08143	8.06500	105.05929		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			9.97500	105.10141	9.99500	104.99046		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.06500	105.34026	10.08500	105.19877		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.43500	94.60679	10.45500	94.48395		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.15000	95.15822	11.16500	95.03525		0.00	0	350,000,000	
Total COT02 SPOT								0.00	0	350,000,000	
Total For COT02								0.00	0	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.15000	88.48501	11.16500	88.36710		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				99.89359		99.87539		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL011 On 12/12/2019 Spot Bond			100.00000	11.82123	100.00000	11.79228		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				99.99996		99.98027				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.35608		101.34314				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				99.95541		99.93436				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	11.87983	100.00000	11.85073				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	15.46655	100.00000	15.42867				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	68.84591	100.00000	68.54316				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	23.60006	100.00000	23.42292				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.74000	99.43197	11.76000	99.27202				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	19.07794	100.00000	19.03121				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	10.34965	100.00000	10.32430				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	19.85771	100.00000	19.80907				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.52685		100.52940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.96000	99.20787	7.98000	99.15326				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				99.99997		99.98162				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				99.84758		99.83287				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.10018	100.00000	44.42273				0.00	40,000,000,000	20,000,000,000
Total DENG58 SPOT										0.00	40,000,000,000	20,000,000,000
Total For DENG58										0.00	40,000,000,000	20,000,000,000
DLT03L On 12/05/2016 Spot Bond			100.00000	73.82570	100.00000	73.68770				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.64819		101.63341				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.07020		101.06250				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.44263		100.44609				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				102.19005		102.17015				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.42511		100.43259				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				101.90563		101.88627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				101.04967		101.03461			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/06/2019 Spot Bond				101.65990		101.64444			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				58.10359		57.96178			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.50500	101.91984	9.52500	101.81016			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.60000	103.14327	7.57500	103.13610			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.25500	103.46521	9.28000	103.35394			0.00	0	75,000,000
Total DV22 SPOT									0.00	0	75,000,000
Total For DV22									0.00	0	75,000,000
DV23 On 27/02/2023 Spot Bond			9.76500	103.61746	9.78500	103.48755		5,411,567,700,000.00		554,180,000	277,090,000
Total DV23 SPOT								5,411,567,700,000.00		554,180,000	277,090,000
Total For DV23								5,411,567,700,000.00		554,180,000	277,090,000
DV24 On 18/02/2024 Spot Bond			9.69500	102.55039	9.71500	102.41237		3,102,400,000,000.00		320,000,000	160,000,000
Total DV24 SPOT								3,102,400,000,000.00		320,000,000	160,000,000
Total For DV24								3,102,400,000,000.00		320,000,000	160,000,000
DV29 On 18/02/2029 Spot Bond			9.81500	104.77347	9.82000	104.70903		0.00		0	0
Total DV29 SPOT								0.00		0	0
Total For DV29								0.00		0	0
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC011 On 11/06/2016 Spot Bond				101.49057		101.47778			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC011 On 26/01/2016 Spot Bond				100.54152		100.54755			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				101.18847		101.18202				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				100.01941		100.00000				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				100.01959		100.00000				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				101.29011		101.28017				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				101.30565		101.29506				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.15086		100.07738				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.01595		101.00373				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.71059		100.70083				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.38500	123.70818	8.41000	123.57382				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			9.41500	102.69816	9.44000	102.58490				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.56500	102.76213	9.58500	102.64217				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.81500	102.69432	9.83500	102.55494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.94500	101.94783	2.94500	101.93965			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EDC01 On 04/04/2016 Spot Bond				99.14523		99.10336			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.85570		100.84964			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.87547		100.88026			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.67075		100.67145			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	18.59403	100.00000	18.51227			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			2.37000	103.26043	2.38000	103.08262			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.23000	126.36317	2.23000	126.35548		6,690,000,000.00	3,000,000	3,000,000	
Total EL28 SPOT								6,690,000,000.00	3,000,000	3,000,000	
Total For EL28								6,690,000,000.00	3,000,000	3,000,000	
EL29 On 19/11/2029 Spot Bond			2.16000	114.88540	2.16000	114.87862		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.16000	115.68679	2.16000	115.68003		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.29500	105.37057	2.29500	105.36399				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			2.35000	103.66796	2.36000	103.49577				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			9.81500	106.15482	9.83500	106.05231				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.71500	106.26224	9.73500	106.15114				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.20000	99.73149	10.21500	99.62114				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.45000	94.70052	10.45500	94.65365				0.00	0	400,000,000
Total EMM04 SPOT										0.00	0	400,000,000
Total For EMM04										0.00	0	400,000,000
EMM05 On 17/04/2029 Spot Bond			10.59000	101.40879	10.59500	101.35834				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.30000	104.16116	10.31500	104.08038				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				99.88928		99.86963				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.50352		101.49023				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.38681		100.39179				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.37137		100.37717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.09522		100.01986				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				99.85244		99.83534				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	12.82134	100.00000	12.76434				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2019 Spot Bond			100.00000	5.69837	100.00000	5.67304				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 23/02/2016 Spot Bond				100.03928		100.01903				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.03898		100.01909				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond				100.04110		100.02015				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond				100.36805		100.34965				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC19 On 04/05/2016 Spot Bond				100.35360		100.36298				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC20 On 04/11/2016 Spot Bond				100.36854		100.37714				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.13065		97.11974				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.12453		100.11465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.36000	97.58499	10.37500	97.52786				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.45637		98.44462				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.25881		98.23121				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	90.35037	100.00000	89.92013				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.14837		100.15691				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.15908		100.16624				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	103.79100	10.00000	114.76100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.14103		100.15054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.12722		100.14102				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				100.13254		100.14566				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.13347		100.14396				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.13131		100.14207				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.14101		100.15052				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.14823		100.15680				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.17000	103.20796	8.18500	103.15274				0.00	0	37,400,000,000
Total ES18 SPOT										0.00	0	37,400,000,000
Total For ES18										0.00	0	37,400,000,000
ES23 On 25/01/2023 Spot Bond			8.95000	108.78537	8.97000	108.65172		417,692,025,000.00		46,669,500	7,605,624,800	
Total ES23 SPOT								417,692,025,000.00		46,669,500	7,605,624,800	
Total For ES23								417,692,025,000.00		46,669,500	7,605,624,800	
ES26 On 02/04/2026 Spot Bond			9.27000	91.81666	9.28500	91.70165				0.00	0	19,010,000,000
Total ES26 SPOT										0.00	0	19,010,000,000
Total For ES26										0.00	0	19,010,000,000
ES33 On 15/09/2033 Spot Bond			9.89000	81.60826	9.89500	81.55149				0.00	0	73,650,361,400
Total ES33 SPOT										0.00	0	73,650,361,400
Total For ES33										0.00	0	73,650,361,400
ES42 On 25/04/2042 Spot Bond			9.97500	87.04874	9.98000	86.98473				0.00	0	62,781,688,900
Total ES42 SPOT										0.00	0	62,781,688,900
Total For ES42										0.00	0	62,781,688,900
EXX01 On 19/05/2017 Spot Bond				99.20767		99.13012				0.00	20,000,000	10,000,000

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 EXX01 SPOT										0.00	20,000,000	10,000,000
Total For EXX01										0.00	20,000,000	10,000,000
EXX02 On 19/05/2019 Spot Bond				97.34234		97.26506				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.77999		100.77655				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.25514		101.24373				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.04215		100.02053				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				99.86523		99.84993				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				103.28953		103.26971				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.51598		101.50130				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.27347		100.28500				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	99.98033				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				100.04078		100.01999				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				100.88847		100.88812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.91143		100.90899				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11769	100.00000	0.11732				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	0.11769	100.00000	0.11732				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.90564	100.00000	10.87921				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.61515	100.00000	10.58943				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.52108		101.50735				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.88577		100.86873				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.69530		101.67908				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4D On 15/09/2023 Spot Bond				101.81140		101.79351				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.68000	100.56238	9.69500	100.49808				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.46074		101.44841				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.44834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.66375			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.54249			0.00	120,000,000	60,000,000
Total FRB11 SPOT									0.00	120,000,000	60,000,000
Total For FRB11									0.00	120,000,000	60,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.80210			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.98208			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.48500	101.75709	10.48500	102.78126			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.10182			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.26814			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.28674			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.54500	108.86297	10.54500	108.83242			0.00	0	10,000,000
Total FRBC21 SPOT									0.00	0	10,000,000
Total For FRBC21									0.00	0	10,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.69091			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.25000	136.96056	2.25000	137.87099			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.18000	126.91191	2.18000	286.96933		10,900,000,000,000.00	0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI23 SPOT									10,900,000,000,000.00	5,000,000,000	5,000,000,000
Total For FRBI23									10,900,000,000,000.00	5,000,000,000	5,000,000,000
FRBI25 On 31/01/2025 Spot Bond			2.40500	109.79915	2.40500	116.70807			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	96.19375	3.01000	158.48581			0.00	0	230,000,000
Total FRBI28 SPOT									0.00	0	230,000,000
Total For FRBI28									0.00	0	230,000,000
FRBI33 On 07/12/2033 Spot Bond			3.20500	104.94684	3.20500	200.93314			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.48600	69.63234	7.48600	69.06807			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.36500	44.98514	9.36500	44.08819			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.61000	43.62252	9.61000	42.70695			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	40.65520	100.00000	40.47446			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.36070			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72592			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49947			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				100.00000	0.00000	101.64233			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	100.10348	7.47000	98.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.10348	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61850				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54410				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76944				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59255				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.08316	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.69111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	102.07592				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	102.01561				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	32.60004	100.09221	32.52013				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.44888				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.24995				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.60738				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	91.37062	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.62484				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.48721				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.51468				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				100.00000	0.00000	101.97251				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.48871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	67.22508	13.22500	67.20105				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.40557				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.40731				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.05672				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.46966				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			3.63500	101.97583	3.63500	105.49222				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.53198				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				100.00000	0.00000	101.53198				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.02370				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.31255				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				100.00000	0.00000	99.49388				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.44541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.41251				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.46929				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.64789				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.00000	0.00000	100.30191				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	68.02452				0.00	0	144,720,000
Total FRC181 SPOT										0.00	0	144,720,000
Total For FRC181										0.00	0	144,720,000
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	100.72678				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.88627				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.90681				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				100.00000	0.00000	101.39691				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				100.00000	0.00000	101.51468				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.51468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.46114				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.00000	0.00000	101.14202				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				100.00000	0.00000	101.20255				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.00000	0.00000	101.07001				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	103.79100	10.00000	114.76100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.00000	0.00000	100.97147				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	101.59773				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	100.95389				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	101.05084				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	100.89044				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				100.00000	0.00000	100.89277				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.82528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.75217			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.82528			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.74925			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	100.41837			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	100.44790	8.75000	100.42428			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				100.00000	0.00000	103.39295			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	11.33882	100.00000	11.31104		194,000,000,000,000.00	1,940,000,000	970,000,000	
Total FRC207 SPOT								14,000,000,000,000.00	1,940,000,000	970,000,000	
Total For FRC207								14,000,000,000,000.00	1,940,000,000	970,000,000	
FRC20 On 20/09/2021 Spot Bond			100.00000	10.41552	100.00000	10.39001		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				100.00000	0.00000	96.81487		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	12.76952	100.00000	12.73825		0.00	0	0	
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	101.56660		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	29.30359	100.00000	29.23261		0.00	0	0	
Total FRC211 SPOT								0.00	0	0	
Total For FRC211								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.34144				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	10.99273	100.00000	10.96580				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	28.39210	100.00000	28.32331				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.34140				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	28.36733	100.00000	28.29861				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.34060				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.32401				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.45674				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.42969				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.06000	131.75865	3.06000	131.74778				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.29703				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.29326				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22 On 10/11/2016 Spot Bond				100.00000	0.00000	100.29326				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22 On 20/05/2020 Spot Bond				100.00000	0.00000	100.08459				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22 On 10/09/2016 Spot Bond				100.00000	0.00000	101.55270				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22 On 16/09/2016 Spot Bond				100.00000	0.00000	101.43104				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22 On 30/03/2017 Spot Bond				100.00000	0.00000	101.44693				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23 On 20/06/2020 Spot Bond				100.00000	0.00000	101.59255				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	101.28737				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 15/07/2016 Spot Bond				100.00000	0.00000	100.81475				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.92000	126.46695	3.92000	125.49368				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97021				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.78601				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.63153				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.59000	114.42965	3.59000	127.91001				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.63176				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.64000	106.14864	3.64000	127.55464				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.62000	104.05307	3.62000	127.69665				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.59000	100.72771	3.59000	132.57009				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.66000	100.32180	3.66000	144.15479				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.70576				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42970				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.62135				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				100.00000	0.00000	101.87897				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.81285				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55449				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55276				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.41270				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.63424				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	14.19857	100.00000	14.16380				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	63.06528	100.00000	62.91082				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	30.86275	100.00000	30.78717				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	51.37356	100.00000	51.21317				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.72266	100.00000	12.69184				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.02973				0.00	3,782,000,000	1,891,000,000
Total FRJ16 SPOT										0.00	3,782,000,000	1,891,000,000
Total For FRJ16										0.00	3,782,000,000	1,891,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.76121				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.97757				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.85669				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.69363				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.70841				0.00	3,000,000,000	1,500,000,000
Total FRJ21 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ21										0.00	3,000,000,000	1,500,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.82886				0.00	0	510,000,000
Total FRJ25 SPOT										0.00	0	510,000,000
Total For FRJ25										0.00	0	510,000,000
FRS100 On 15/01/2024 Spot Bond			2.15800	84.09569	2.15800	107.72084				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.48000	106.85356	2.48000	116.09896				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.70304				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.92318	10.38000	100.89508				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.92318	10.38000	100.89508				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	103.05284				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.62000	104.41522	2.62000	113.35373				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.64500	215.55567	2.64500	216.54101			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			2.59000	113.94335	2.59000	113.93537			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			2.67500	214.68175	2.67500	215.66771			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				100.00000	0.00000	100.68947			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			2.49000	115.89902	2.49000	115.89122			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/03/2038 Spot Bond			2.68000	112.20927	2.68000	112.20116			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 05/05/2016 Spot Bond				100.00000	0.00000	54.89500			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.78500	110.22622	2.78500	110.21793			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.79500	117.58465	2.79500	212.21763			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.84500	115.90911	2.84500	210.80021			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.42000	102.05515	2.42000	102.04848			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.87500	165.72356	2.87500	209.95537			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.06000	91.45486	3.06000	105.22125			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.05000	100.26839	3.05000	157.82825			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.51000	85.22830	3.51000	97.62544			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.04000	100.39947	3.04000	157.99234			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.10000	157.02390	3.10000	157.01071			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.38500	195.20762	3.38500	196.24391			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	91.04617			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.44000	85.92516	3.44000	98.76189			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.41000	86.30061	3.41000	99.25390			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.22000	88.94466	3.22000	102.44053			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.91000	160.15624	2.91000	160.14360			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.15500	202.25627	3.15500	202.26878			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13 On 08/08/2016 Spot Bond				100.00000	0.00000	100.27811				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				100.00000	0.00000	99.56184				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	106.08325				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.04000	157.93184	3.04000	157.99234				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.04000	157.93184	3.04000	157.99234				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.30000	125.91680	2.30000	284.71830				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.19000	126.82863	2.19000	286.78094				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.91000	121.00189	2.91000	273.60037				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.72000	101.04182	2.72000	134.27926				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.61726				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.25000	137.87941	2.25000	133.65536				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.83256			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.07410			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.44584			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.46000	113.23596	2.46000	113.22844			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.41669	104.97509	33.77975			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	37.61039	101.07593	37.51740			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	30.48555	100.44759	30.41059			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	35.91299	100.76967	35.82443			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16500	120.98890	2.16500	120.98179			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35000	97.75898	2.35000	117.24008			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.03505				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			2.38000	97.51682	2.38000	116.94956				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.86188				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.39000	125.17665	2.39000	358.61675				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.32721				0.00	0	60,000,000
Total FRS94 SPOT										0.00	0	60,000,000
Total For FRS94										0.00	0	60,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.93749				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.36500	102.03087	7.36500	102.01061				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.03500	102.40513	8.03500	102.38298				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.42500	105.58650	8.42500	105.56269				0.00	0	710,000,000
Total FRX18 SPOT										0.00	0	710,000,000
Total For FRX18										0.00	0	710,000,000
FRX19 On 15/11/2019 Spot Bond			8.94000	100.43916	8.94000	100.41503				0.00	0	36,420,000
Total FRX19 SPOT										0.00	0	36,420,000
Total For FRX19										0.00	0	36,420,000
FRX20 On 01/10/2020 Spot Bond			9.24500	99.39411	9.24500	99.36957				0.00	0	110,000,000
Total FRX20 SPOT										0.00	0	110,000,000
Total For FRX20										0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			10.05500	90.13612	10.05500	90.11169			0.00	0	210,000,000
Total FRX23 SPOT									0.00	0	210,000,000
Total For FRX23									0.00	0	210,000,000
FRX24 On 10/12/2024 Spot Bond			10.15500	108.39077	10.15500	108.36143			0.00	0	170,000,000
Total FRX24 SPOT									0.00	0	170,000,000
Total For FRX24									0.00	0	170,000,000
FRX26 On 01/10/2026 Spot Bond			10.56500	95.75320	10.56500	94.59377			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.83000	95.33227	10.83000	95.30496			0.00	0	1,350,000,000
Total FRX30 SPOT									0.00	0	1,350,000,000
Total For FRX30									0.00	0	1,350,000,000
FRX31 On 21/02/2031 Spot Bond			10.95000	91.81319	10.95000	91.78659			0.00	0	271,000,000
Total FRX31 SPOT									0.00	0	271,000,000
Total For FRX31									0.00	0	271,000,000
FRX45 On 14/04/2045 Spot Bond			10.48000	78.41222	10.48000	78.39033			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.28153			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.29897			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.34252			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.41225			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.46454			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.69097			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07359				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.94301				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07648				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.07968				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.08235				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.09405				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	2.27927	100.00000	2.27375				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	0.38240	100.00000	0.38147				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.77961	100.00000	15.74096				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	2.64738	100.00000	2.64090				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	0.44416	100.00000	0.44307				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.93835				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.45500	101.18386	9.45500	101.15833				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				100.00000	0.00000	99.97934				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.97866				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.97838				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	99.97660				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	99.97441				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	99.97304				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	100.23924				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	11.64187	100.00000	11.61335				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	24.04264	100.00000	23.98376				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	15.46417	100.00000	15.42631				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.13148	100.00000	10.09985				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.58728				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.60974				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.63758				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.67619				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.43324				0.00	0	30,000,000
Total GRT02 SPOT										0.00	0	30,000,000
Total For GRT02										0.00	0	30,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.97558				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.59096				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.02093				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.28404				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.86256				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	2,024,200,000
Total GRX01U SPOT										0.00	0	2,024,200,000
Total For GRX01U										0.00	0	2,024,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.24374				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.62328				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.94026	100.00000	10.91376				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.52890				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.47072				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.27923				0.00	0	14,130,000
Total HILB04 SPOT										0.00	0	14,130,000
Total For HILB04										0.00	0	14,130,000
HILC24 On 14/01/2016 Spot Bond				100.00000	0.00000	100.77188				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	100.33125				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	10.16205	100.00000	10.11735				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	10.16205	100.00000	10.11735				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.78003	100.00000	10.73262				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.78003	100.00000	10.73262				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.57458	100.00000	11.52368				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.57458	100.00000	11.52368				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.54570	100.00000	12.49053				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.80774				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.99252				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.27587				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	103.79100	10.00000	114.76100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.33500	103.28978	9.33500	103.26417		186,700,000,000.00		20,000,000	10,000,000	
Total HPF05 SPOT								186,700,000,000.00		20,000,000	10,000,000	
Total For HPF05								186,700,000,000.00		20,000,000	10,000,000	
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.09300				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.08719				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.59500	107.45226	8.62000	107.33036				0.00	0	1,161,036,800
Total HWAY20 SPOT										0.00	0	1,161,036,800
Total For HWAY20										0.00	0	1,161,036,800
HWAY2 On 07/12/2023 Spot Bond			2.18000	126.91191	2.18000	286.96933				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			2.05000	130.88492	2.05000	295.95403				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.33500	100.15452	2.33500	101.55370				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			10.02000	96.46700	10.02000	96.44138			0.00	0	2,670,000,000
Total HWAY34 SPOT									0.00	0	2,670,000,000
Total For HWAY34									0.00	0	2,670,000,000
HWAY3 On 31/07/2035 Spot Bond			10.02000	96.35179	10.02000	96.32619			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWF02 On 30/09/2016 Spot Bond			100.00000	58.73634	100.00000	58.59249			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	60.76892	100.00000	60.62170			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	51.82470	100.00000	51.69915			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	103.79100	10.00000	114.76100			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			1.73000	123.43506	1.74000	123.32661		2,937,713,000,000.00	1,698,100,000	33,744,100,000	
Total I2025 SPOT								2,937,713,000,000.00	1,698,100,000	33,744,100,000	
Total For I2025								2,937,713,000,000.00	1,698,100,000	33,744,100,000	
I2033 On 28/02/2033 Spot Bond			1.78500	104.06051	1.78500	104.05540		94,627,134,000,000.00	53,012,400,000	3,062,400,000	
Total I2033 SPOT								14,627,134,000,000.00	53,012,400,000	3,062,400,000	
Total For I2033								14,627,134,000,000.00	53,012,400,000	3,062,400,000	
I2038 On 31/01/2038 Spot Bond			1.85000	129.48787	1.86000	129.25508		205,880,025,000,000.00	111,286,500,000	171,505,500,000	
Total I2038 SPOT								15,880,025,000,000.00	111,286,500,000	171,505,500,000	
Total For I2038								15,880,025,000,000.00	111,286,500,000	171,505,500,000	
I2046 On 31/03/2046 Spot Bond			1.88000	129.62334	1.88000	129.61672		169,610,216,000,000.00	90,218,200,000	106,124,400,000	
Total I2046 SPOT								19,610,216,000,000.00	90,218,200,000	106,124,400,000	
Total For I2046								19,610,216,000,000.00	90,218,200,000	106,124,400,000	
I2050 On 31/12/2050 Spot Bond			1.94000	138.05225	1.97000	137.05741		256,072,046,000,000.00	131,995,900,000	114,718,570,204	
Total I2050 SPOT								16,072,046,000,000.00	131,995,900,000	114,718,570,204	
Total For I2050								16,072,046,000,000.00	131,995,900,000	114,718,570,204	
IBL21 On 15/03/2016 Spot Bond			8.27500	102.18354	8.27500	102.16096		0.00	0	730,000,000	
Total IBL21 SPOT								0.00	0	730,000,000	
Total For IBL21								0.00	0	730,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			8.20500	105.60530	8.20500	105.58197			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.09500	102.32625	8.09500	102.30418			0.00	0	200,000,000
Total IBL28 SPOT									0.00	0	200,000,000
Total For IBL28									0.00	0	200,000,000
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.44607			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.43000	99.62966	2.43000	134.34884			0.00	0	25,000,000
Total IBL34 SPOT									0.00	0	25,000,000
Total For IBL34									0.00	0	25,000,000
IBL36 On 31/01/2022 Spot Bond			2.32000	103.33568	2.32000	137.32916			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.58209			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.32500	102.19742	8.32500	102.17465		333,000,000,000.00		40,000,000	240,000,000
Total IBL39 SPOT								333,000,000,000.00		40,000,000	240,000,000
Total For IBL39								333,000,000,000.00		40,000,000	240,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.94317			0.00	0	55,000,000
Total IBL42 SPOT									0.00	0	55,000,000
Total For IBL42									0.00	0	55,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.79100	10.00000	114.76100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.02500	100.72406	9.02500	100.69977			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.47000	95.14545	9.47000	95.12153			0.00	0	104,700,000
Total IBL46 SPOT									0.00	0	104,700,000
Total For IBL46									0.00	0	104,700,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.30618			0.00	0	86,640,000
Total IBL48 SPOT									0.00	0	86,640,000
Total For IBL48									0.00	0	86,640,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			8.85500	97.90044	8.85500	97.87726			0.00	0	270,000,000
Total IBL49 SPOT									0.00	0	270,000,000
Total For IBL49									0.00	0	270,000,000
IBL50 On 02/08/2020 Spot Bond			9.46000	101.48099	9.46000	101.45551			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.39185			0.00	0	10,070,000,000
Total IBL52 SPOT									0.00	0	10,070,000,000
Total For IBL52									0.00	0	10,070,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.62212			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.72000	101.98255	7.72000	101.96157			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.80500	100.92946	8.80500	100.90583			0.00	0	75,000,000
Total IBL55 SPOT									0.00	0	75,000,000
Total For IBL55									0.00	0	75,000,000
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.49810			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.21914			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.97500	103.00793	7.97500	102.98603			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.76500	103.70630	8.76500	103.68212			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.93500	104.52635	9.93500	104.49881		5,364,900,000,000.00		540,000,000	790,000,000
Total IBL60 SPOT								5,364,900,000,000.00		540,000,000	790,000,000
Total For IBL60								5,364,900,000,000.00		540,000,000	790,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.12539			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.58158				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.45108				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.53988				0.00	0	480,000,000
Total IBL64 SPOT										0.00	0	480,000,000
Total For IBL64										0.00	0	480,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.55035				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				100.00000	0.00000	101.50001				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.05000	131.83231	3.05000	131.82145				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.18394				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	17.38610	100.00000	17.30964				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.01904				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.02244				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond			100.00000	8.83883	100.00000	100.00000				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond			100.00000	2.20971	100.00000	100.00000				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			100.00000	7.59281	100.00000	100.00000			501,290,000,000,000.00	15,012,900,000	12,000,000,000
Total IBL78 SPOT									11,290,000,000,000.00	15,012,900,000	12,000,000,000
Total For IBL78									11,290,000,000,000.00	15,012,900,000	12,000,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01388	100.00000	0.01385			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.70128			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.32610			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			9.51500	96.23703	9.51500	96.21259			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.13732			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.56639			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.26500	95.89026	10.26500	95.86390			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.23606			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.12000	101.81259	11.12000	101.45017			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.58252	5.00000	101.56889			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.50050	5.00000	100.48694			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.78648	4.00000	100.77551			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	100.42292	4.00000	100.41205			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	64.04585	100.00000	63.89069			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	63.91727	100.00000	63.76243			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	63.91727	100.00000	63.76243			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	102.95433	9.20000	102.92919			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.70313	100.00000	8.68182			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.50022			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.60916	100.00000	22.55439			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	27.54781	100.00000	27.48108			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	2.16780	100.00000	2.16365			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	9.76659	100.00000	9.74293			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	9.92716	100.00000	9.90311			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	11.79909	100.00000	11.77051			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.43718	100.00000	11.41187			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	43.28576	100.00000	43.18090			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	10.14713	100.00000	10.11509			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	17.34672	100.00000	17.29197			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	95.69422	100.00000	95.45257			0.00	0	0
Total IN314U SPOT									0.00	0	0
Total For IN314U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	61.01884	100.00000	60.66642			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	83.47521	100.00000	83.10255			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	43.98146	100.00000	43.72745			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	32.45978	100.00000	32.27231			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	24.77866	100.00000	24.63555			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN320U On 15/01/2016 Spot Bond			100.00000	87.74038	100.00000	87.52998			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	42.51515	100.00000	34.33677		003,000,000,000,000.00	10,030,000,000	10,030,000,000	
Total IN324U SPOT								13,000,000,000,000.00	10,030,000,000	10,030,000,000	
Total For IN324U								13,000,000,000,000.00	10,030,000,000	10,030,000,000	
IN617U On 19/04/2016 Spot Bond			100.00000	65.46923	100.00000	64.96695		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	65.46923	100.00000	64.96695		0.00	0	0	
Total IN701U SPOT								0.00	0	0	
Total For IN701U								0.00	0	0	
INA549 On 24/11/2015 Spot Bond			6.65000	99.98178	6.65000	99.90899		0.00	0	0	
Total INA549 SPOT								0.00	0	0	
Total For INA549								0.00	0	0	
INA550 On 01/12/2015 Spot Bond			6.65000	99.89080	6.65000	99.78185		0.00	0	0	
Total INA550 SPOT								0.00	0	0	
Total For INA550								0.00	0	0	
INA551 On 08/12/2015 Spot Bond			6.65000	99.76371	6.65000	99.65503		0.00	0	0	
Total INA551 SPOT								0.00	0	0	
Total For INA551								0.00	0	0	
INA552 On 15/12/2015 Spot Bond			6.65000	99.63694	6.65000	99.52853		0.00	0	0	
Total INA552 SPOT								0.00	0	0	
Total For INA552								0.00	0	0	
INA601 On 05/01/2016 Spot Bond			6.75000	99.24749	6.75000	99.13831		0.00	0	0	
Total INA601 SPOT								0.00	0	0	
Total For INA601								0.00	0	0	
INA602 On 12/01/2016 Spot Bond			6.75000	99.12014	6.75000	99.01124		0.00	0	0	
Total INA602 SPOT								0.00	0	0	
Total For INA602								0.00	0	0	
INA603 On 19/01/2016 Spot Bond			6.85000	98.97835	6.85000	98.86816		0.00	0	0	
Total INA603 SPOT								0.00	0	0	
Total For INA603								0.00	0	0	
INA605 On 02/02/2016 Spot Bond			6.85000	98.72162	6.85000	98.61200		0.00	0	0	
Total INA605 SPOT								0.00	0	0	
Total For INA605								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA606 On 09/02/2016 Spot Bond			6.85000	98.59376	6.85000	98.48442			0.00	0	0
Total INA606 SPOT									0.00	0	0
Total For INA606									0.00	0	0
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.25843			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.90816	101.92981	10.90816	102.06591			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.90816	101.66637	10.90816	101.67051			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.54438			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.51567			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.93059	6.50000	100.91295			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.57525			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	91.40146			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.48163			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.84526			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	103.79100	10.00000	114.76100			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.49053				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				100.00000	0.00000	100.43216				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	102.86635				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	103.94829				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.34872				0.00	0	8,000,000
Total INLV01 SPOT										0.00	0	8,000,000
Total For INLV01										0.00	0	8,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.96204				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	86.90476	100.00000	86.69834				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	103.79100	10.00000	114.76100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.91149				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.92287				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.27500	101.69069	8.27500	101.66817				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.14856				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.17503			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				100.00000	0.00000	101.19270			0.00	20,000,000	10,000,000
Total IPF09 SPOT									0.00	20,000,000	10,000,000
Total For IPF09									0.00	20,000,000	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.84617			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.86252			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC08 SPOT									0.00	0	0
Total For IPFC08									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.88500	97.98441	9.88500	97.95843		4,448,250,000,000.00		450,000,000	2,300,000,000
Total IPL10 SPOT								4,448,250,000,000.00		450,000,000	2,300,000,000
Total For IPL10								4,448,250,000,000.00		450,000,000	2,300,000,000
IPL6 On 28/09/2017 Spot Bond			8.84500	103.09219	8.84500	103.06768		70,760,000,000.00		8,000,000	26,000,000
Total IPL6 SPOT								70,760,000,000.00		8,000,000	26,000,000
Total For IPL6								70,760,000,000.00		8,000,000	26,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.07805			0.00	60,000,000	30,000,000
Total IPL7 SPOT									0.00	60,000,000	30,000,000
Total For IPL7									0.00	60,000,000	30,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.95674			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.99517			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.66212			0.00	0	29,000,000
Total IV015 SPOT									0.00	0	29,000,000
Total For IV015									0.00	0	29,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.94190			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.00000	99.47083	3.00000	133.66948			0.00	0	79,000,000
Total IV017 SPOT									0.00	0	79,000,000
Total For IV017									0.00	0	79,000,000
IV019 On 31/03/2028 Spot Bond			3.60000	149.11358	3.60000	154.85236			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.28588			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				100.00000	0.00000	101.04434			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.84625			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.72267			0.00	0	25,000,000
Total IV025 SPOT									0.00	0	25,000,000
Total For IV025									0.00	0	25,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.46116			0.00	0	60,000,000
Total IV026 SPOT									0.00	0	60,000,000
Total For IV026									0.00	0	60,000,000
IV030 On 31/01/2025 Spot Bond			3.74000	103.69756	3.74000	112.67383			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	103.61111	3.74000	112.67383			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.88372			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.85203			0.00	0	56,000,000
Total IV032 SPOT									0.00	0	56,000,000
Total For IV032									0.00	0	56,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	10.56433	100.00000	10.51787			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.55500	107.58876	10.55500	107.55836			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	102.21004			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			3.70000	147.58744	3.70000	147.57268			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA550	On	03/12/2015	Spot Bond			6.65000	99.85446	6.65000	99.74558			0.00	0	0
Total IVA550 SPOT												0.00	0	0
Total For IVA550												0.00	0	0
IVA551	On	10/12/2015	Spot Bond			6.65000	99.72746	6.65000	99.98178			0.00	0	0
Total IVA551 SPOT												0.00	0	0
Total For IVA551												0.00	0	0
IVA601	On	07/01/2016	Spot Bond			6.75000	99.21107	6.75000	99.85227			0.00	0	0
Total IVA601 SPOT												0.00	0	0
Total For IVA601												0.00	0	0
IVA602	On	14/01/2016	Spot Bond			6.75000	99.08381	6.75000	99.59480			0.00	0	0
Total IVA602 SPOT												0.00	0	0
Total For IVA602												0.00	0	0
IVA603	On	21/01/2016	Spot Bond			6.85000	98.94160	6.85000	99.45870			0.00	0	0
Total IVA603 SPOT												0.00	0	0
Total For IVA603												0.00	0	0
IVA605	On	04/02/2016	Spot Bond			6.85000	98.68506	6.85000	99.32892			0.00	0	800,000,000
Total IVA605 SPOT												0.00	0	800,000,000
Total For IVA605												0.00	0	800,000,000
IVA606	On	11/02/2016	Spot Bond			6.85000	98.55728	6.85000	99.19947			0.00	0	0
Total IVA606 SPOT												0.00	0	0
Total For IVA606												0.00	0	0
IVC002	On	12/02/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT												0.00	0	0
Total For IVC002												0.00	0	0
IVC005	On	25/11/2020	Spot Bond			10.00000	103.79100	10.00000	114.76100			0.00	0	0
Total IVC005/JIBAR SPOT												0.00	0	0
Total For IVC005/JIBAR												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.55495				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.03078				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.07337				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.02130				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.88017				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.93322				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.93905				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.95071				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.89825				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.78580				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.56447				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.39490				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.16916				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.96349				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.96387				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.11370				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.60906				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.29897				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				100.00000	0.00000	101.20025				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.23013				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				100.00000	0.00000	101.23013				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.36500	103.08369	9.36500	103.05805				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	17.16056	100.00000	17.12279				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.17768	100.00000	12.14818				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.55500	102.24567	9.55500	102.21974			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.57482			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.41462			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.40874			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.02107			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.80969			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.47523			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.29479			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.29983			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	99.82320			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				100.00000	0.00000	101.30580			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.54690			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.11224				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				100.00000	0.00000	101.59193				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.49527				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				100.00000	0.00000	101.23662				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.17675				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.35755				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				100.00000	0.00000	101.58350				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				100.00000	0.00000	101.71451				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				100.00000	0.00000	101.41513				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.43506				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.57813				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.00000	0.00000	101.72159			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				100.00000	0.00000	101.63355			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				100.00000	0.00000	101.77547			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.04700			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.58104			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.52790			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.81500	135.06919	8.81500	135.03718			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.19667			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.54185			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.70856			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.36410			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.89417			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.49000	97.13514	10.49000	97.10816			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	102.39873	9.71000	102.37235			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.47916			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.86500	100.28146	8.86500	100.25783		854,586,000,000.00		96,400,000	3,334,200,000
Total LGL02 SPOT								854,586,000,000.00		96,400,000	3,334,200,000
Total For LGL02								854,586,000,000.00		96,400,000	3,334,200,000
LGL03 On 03/04/2018 Spot Bond			9.05500	98.14710	9.05500	98.12335			0.00	0	250,000,000
Total LGL03 SPOT									0.00	0	250,000,000
Total For LGL03									0.00	0	250,000,000
LGL04 On 14/08/2020 Spot Bond			10.16000	98.87834	10.16000	98.85171		140,208,000,000.00		13,800,000	596,900,000
Total LGL04 SPOT								140,208,000,000.00		13,800,000	596,900,000
Total For LGL04								140,208,000,000.00		13,800,000	596,900,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.72246			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.20622			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.77500	104.94761	7.77500	104.92534			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.39950			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.71433			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	99.97088			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.08072			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.08604			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.09241			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.39481			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				100.00000	0.00000	99.71237			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	99.01605			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.21487			0.00	0	0
Total MAQ077 SPOT									0.00	0	0
Total For MAQ077									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.56204			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.57327			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.08190			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.22177			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.53385			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	101.05455			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.65488			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.31016			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.60567			0.00	0	120,000,000
Total MBF035 SPOT									0.00	0	120,000,000
Total For MBF035									0.00	0	120,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.13647			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.59143			0.00	40,000,000	20,000,000
Total MBF039 SPOT									0.00	40,000,000	20,000,000
Total For MBF039									0.00	40,000,000	20,000,000
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.29848			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.25762			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	101.52841			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.86360			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.88870			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.14751			0.00	1,500,000,000	1,500,000,000
Total MBF046 SPOT									0.00	1,500,000,000	1,500,000,000
Total For MBF046									0.00	1,500,000,000	1,500,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.13167			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.12544			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBLSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	93.09463	100.00000	92.85714			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	29.69331	100.00000	29.62138			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	28.79198	100.00000	28.72223			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	28.86885	100.00000	28.79892			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	27.70271	100.00000	27.63560			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	33.41003	100.00000	33.32910			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.53981			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.97500	101.14269	8.97500	101.11843		1,427,025,000,000.00		159,000,000	79,500,000
Total MBSA01 SPOT								1,427,025,000,000.00		159,000,000	79,500,000
Total For MBSA01								1,427,025,000,000.00		159,000,000	79,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			9.04500	100.57967	9.04500	100.55536				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.03458				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.98694				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.11967				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.14000	101.54668	8.14000	101.52454				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.01500	104.47650	9.01500	104.45147				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.81000	104.77219	9.81000	104.74492				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.29022				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.33382				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.84000	103.07367	9.84000	103.11685				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.06500	99.49481	9.06500	99.47071				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.79760				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	102.62750			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.45683			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.68500	104.32383	9.68500	103.40226			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				100.00000	0.00000	99.12201			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.46500	99.60425	11.46500	102.20268			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.96500	100.55658	10.96500	102.54336			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000
Total For MMIG05									0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	39.48078	100.00000	39.38409			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.76500	99.49762	8.76500	99.47430			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.70500	105.82163	8.70500	105.79714			0.00	0	36,210,000
Total MTN04 SPOT									0.00	0	36,210,000
Total For MTN04									0.00	0	36,210,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.04787	100.89771	7.03066			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.13773	100.61875	7.12035			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ 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
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.25474				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.35997				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.37741				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.56733				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.70494				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.47461	100.00000	12.44406				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.35549	100.00000	13.32278				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			10.03500	91.37213	10.03500	91.34755			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.68500	103.56150	9.68500	103.53475			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			7.80000	101.72821	7.80000	101.70705			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			9.52000	97.58222	9.52000	97.55757			0.00	0	157,500,000
Total NBK11A SPOT									0.00	0	157,500,000
Total For NBK11A									0.00	0	157,500,000
NBK12/ On 19/03/2021 Spot Bond			9.13500	102.71607	9.13500	102.69087		10,962,000,000,000.00		1,200,000,000	600,000,000
Total NBK12A SPOT								10,962,000,000,000.00		1,200,000,000	600,000,000
Total For NBK12A								10,962,000,000,000.00		1,200,000,000	600,000,000
NBK13/ On 19/03/2024 Spot Bond			9.63500	102.29954	9.63500	102.27311			0.00	0	80,000,000
Total NBK13A SPOT									0.00	0	80,000,000
Total For NBK13A									0.00	0	80,000,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	100.66838			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.49500	102.99175	9.49500	102.96995			0.00	0	60,000,000
Total NBK14A SPOT									0.00	0	60,000,000
Total For NBK14A									0.00	0	60,000,000
NBK15/ On 11/02/2022 Spot Bond			9.73500	98.17755	9.73500	98.15219			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.80727			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.42500	96.91965	10.42500	96.89288			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.47275			0.00	0	140,000,000
Total NBK16B SPOT									0.00	0	140,000,000
Total For NBK16B									0.00	0	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
NBK17/ On 22/04/2026 Spot Bond			10.59500	96.89617	10.59500	96.86885			0.00	0	1,150,000,000
Total NBK17A SPOT									0.00	0	1,150,000,000
Total For NBK17A									0.00	0	1,150,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	99.96417			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			9.47000	103.71736	9.47000	103.69114			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				100.00000	0.00000	101.05258			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			9.88500	103.50145	9.88500	103.47417			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.76534			0.00	0	100,000,000
Total NBK19B SPOT									0.00	0	100,000,000
Total For NBK19B									0.00	0	100,000,000
NBK20/ On 01/06/2026 Spot Bond			10.66500	103.10497	10.66500	103.07571			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.23876			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.86500	100.41534	10.86500	102.07632			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.27964			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			8.94500	111.20286	8.94500	105.88783			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.25246			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			10.51500	106.61067	10.51500	101.17886				0.00	0	60,000,000
Total NBK23A SPOT										0.00	0	60,000,000
Total For NBK23A										0.00	0	60,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.25891				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			10.76500	106.82648	10.76500	101.27621				0.00	0	1,060,000,000
Total NBK24A SPOT										0.00	0	1,060,000,000
Total For NBK24A										0.00	0	1,060,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.28417				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.27650				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.76431				0.00	0	91,000,000
Total NBK26B SPOT										0.00	0	91,000,000
Total For NBK26B										0.00	0	91,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.75503				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.10695				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.02500	109.82745	9.02500	109.80082				0.00	0	600,000,000
Total NBK3A SPOT										0.00	0	600,000,000
Total For NBK3A										0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			10.99000	39.43753	10.99000	39.42712				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.83912				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.84500	102.06939	7.84500	102.04800				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.29265				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	99.88913				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.83983				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.63642				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.57496				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	96.46503				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.18171				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				100.00000	0.00000	101.39046				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.54499				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.27798				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.25995				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.25908				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.51666				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.44541				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			10.16000	104.02993	10.16000	104.63724				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.43676				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.19500	102.87795	10.19500	103.47197				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.44541				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.30330				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				100.00000	0.00000	101.32168				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.45927				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.47659				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.82624				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.00392			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.44022			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.02627			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.72264			0.00	340,000,000	170,000,000
Total NED13 SPOT									0.00	340,000,000	170,000,000
Total For NED13									0.00	340,000,000	170,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.57830			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.22500	102.36641	10.22500	102.06224			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				100.00000	0.00000	98.48741			0.00	160,000,000	1,580,000,000
Total NED16 SPOT									0.00	160,000,000	1,580,000,000
Total For NED16									0.00	160,000,000	1,580,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	105.33595			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.97189			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.45632			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.39000	100.75921	11.39000	104.10915		10,251,000,000,000.00	0.00	900,000,000	2,590,000,000
Total NED20 SPOT								10,251,000,000,000.00		900,000,000	2,590,000,000
Total For NED20								10,251,000,000,000.00		900,000,000	2,590,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.91950			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.49679	9.44500	114.46777			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	103.79100	10.00000	114.76100			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			2.20000	177.04597	2.20000	177.03539			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	100.76153	2.60000	114.84364			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	193.53534	3.45000	193.52324			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.99000	111.22338	2.99000	111.21441			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	155.40291	3.19000	145.37749			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	157.25303	3.10000	157.01071			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.89000	104.85338	8.89000	104.82860			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.52000	103.24693	9.52000	103.37040			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.36724			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.01817				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01890				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				100.00000	0.00000	100.01849				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				100.00000	0.00000	100.01970				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.72000	103.23555	9.72000	103.35716				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01931				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01904				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.02078				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.92000	103.22424	9.92000	103.34402				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01959				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01973				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.02194				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02464				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.02304				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.02014				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			8.81500	108.75690	8.81500	108.73128				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.61500	113.93597	9.61500	113.90658				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.09500	176.78502	2.09500	176.77495				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.06500	107.90982	11.06500	107.87808				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.51593				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				100.00000	0.00000	101.39590				0.00	2,500,000,000	2,500,000,000
Total NTC16 SPOT										0.00	2,500,000,000	2,500,000,000
Total For NTC16										0.00	2,500,000,000	2,500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.88235				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				100.00000	0.00000	99.79922				0.00	0	75,000,000
Total NTC18 SPOT										0.00	0	75,000,000
Total For NTC18										0.00	0	75,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.62864				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT107 On 28/05/2020 Spot Bond				100.00000	0.00000	99.86028				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				100.00000	0.00000	99.81391				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	16.53323	100.00000	16.49318				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				100.00000	0.00000	100.34777				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.04000	97.41336	10.04000	97.38743				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				100.00000	0.00000	101.69201				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.21500	99.07478	10.21500	100.18418				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.81500	98.68086	10.81500	99.61548				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.41500	98.77380	11.41500	99.35374				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				100.00000	0.00000	101.67192				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.80500	110.16417	10.80500	102.54164				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.31500	110.31204	11.31500	102.38099				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2 On 31/07/2016 Spot Bond			100.00000	54.40066	100.00000	54.26888			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	103.79100	10.00000	114.76100			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				100.00000	0.00000	101.61178			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				100.00000	0.00000	106.32173			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				100.00000	0.00000	99.84153			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				100.00000	0.00000	99.84297			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.38766			0.00	0	0
Total PMM22 SPOT									0.00	0	0
Total For PMM22									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.23829			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.05047			0.00	420,000,000	420,000,000
Total PPC002 SPOT									0.00	420,000,000	420,000,000
Total For PPC002									0.00	420,000,000	420,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.63823			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.78500	101.27055	9.78500	104.23722		1,076,350,000,000.00		110,000,000	110,000,000
Total PPC004 SPOT								1,076,350,000,000.00		110,000,000	110,000,000
Total For PPC004								1,076,350,000,000.00		110,000,000	110,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.58316				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.58996				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.60505				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				100.00000	0.00000	100.66991				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.68498				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.44558				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.23500	44.36451	8.23500	44.35473				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.77500	107.78988	6.77500	107.77014				0.00	0	98,037,000,000
Total R159 SPOT										0.00	0	98,037,000,000
Total For R159										0.00	0	98,037,000,000
R159P On 15/09/2016 Spot Bond			6.60500	94.90369	6.60500	94.88675				0.00	0	0
Total R159P SPOT										0.00	0	0
Total For R159P										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.40000	119.43750	8.41500	119.29326		707,333,408,320,000.00	1,750,873,024,800	1,861,290,731,000		
Total R186 SPOT								17,333,408,320,000.00	750,873,024,800	361,290,731,000		
Total For R186								17,333,408,320,000.00	750,873,024,800	361,290,731,000		
R187P On 21/12/2026 Spot Bond			8.15500	41.27464	8.15500	41.26562				0.00	0	0
Total R187P SPOT										0.00	0	0
Total For R187P										0.00	0	0
R188P On 21/12/2027 Spot Bond			8.07500	38.45917	8.07500	38.45085				0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0

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 07/12/2023 Spot Bond			1.68500	296.49858	1.69000	296.38698			10,297,035,000,000.00	6,111,000,000	16,114,700,000
Total R197 SPOT									10,297,035,000,000.00	6,111,000,000	16,114,700,000
Total For R197									10,297,035,000,000.00	6,111,000,000	16,114,700,000
R202 On 07/12/2033 Spot Bond			1.84500	241.52420	1.84500	241.51210			177,355,237,500,000.00	96,127,500,000	287,301,988,300
Total R202 SPOT									177,355,237,500,000.00	96,127,500,000	287,301,988,300
Total For R202									177,355,237,500,000.00	96,127,500,000	287,301,988,300
R2023 On 28/02/2023 Spot Bond			8.21500	99.31578	8.23500	99.18760			504,355,970,500,000.00	548,308,700,000	448,079,507,200
Total R2023 SPOT									504,355,970,500,000.00	548,308,700,000	448,079,507,200
Total For R2023									504,355,970,500,000.00	548,308,700,000	448,079,507,200
R203 On 15/09/2017 Spot Bond			7.18500	103.36509	7.20500	103.31127			600,707,116,050,500.00	222,784,567,300	1,037,583,901,900
Total R203 SPOT									600,707,116,050,500.00	222,784,567,300	1,037,583,901,900
Total For R203									600,707,116,050,500.00	222,784,567,300	1,037,583,901,900
R2030 On 31/01/2030 Spot Bond			8.81000	96.03642	8.81000	96.01393			862,491,770,694,000.00	211,406,557,400	887,632,316,500
Total R2030 SPOT									862,491,770,694,000.00	211,406,557,400	887,632,316,500
Total For R2030									862,491,770,694,000.00	211,406,557,400	887,632,316,500
R2032 On 31/03/2032 Spot Bond			8.91500	95.57653	8.92000	95.51292			239,701,656,344,000.00	139,057,953,600	164,277,288,500
Total R2032 SPOT									239,701,656,344,000.00	139,057,953,600	164,277,288,500
Total For R2032									239,701,656,344,000.00	139,057,953,600	164,277,288,500
R2035 On 28/02/2035 Spot Bond			9.01000	100.86010	9.01000	100.83555			356,005,000,000,000.00	150,500,000,000	626,640,000,000
Total R2035 SPOT									356,005,000,000,000.00	150,500,000,000	626,640,000,000
Total For R2035									356,005,000,000,000.00	150,500,000,000	626,640,000,000
R2037 On 31/01/2037 Spot Bond			9.04500	97.58030	9.05000	97.51194			478,669,187,500,000.00	274,037,500,000	640,494,778,100
Total R2037 SPOT									478,669,187,500,000.00	274,037,500,000	640,494,778,100
Total For R2037									478,669,187,500,000.00	274,037,500,000	640,494,778,100
R204 On 21/12/2018 Spot Bond			7.58000	104.55437	7.59500	104.49237			599,878,947,436,000.00	211,065,824,200	648,467,611,200
Total R204 SPOT									599,878,947,436,000.00	211,065,824,200	648,467,611,200
Total For R204									599,878,947,436,000.00	211,065,824,200	648,467,611,200
R2040 On 31/01/2040 Spot Bond			9.10500	103.63923	9.10500	101.79424			839,210,000,000,000.00	202,000,000,000	316,450,000,000
Total R2040 SPOT									839,210,000,000,000.00	202,000,000,000	316,450,000,000
Total For R2040									839,210,000,000,000.00	202,000,000,000	316,450,000,000
R2044 On 31/01/2044 Spot Bond			9.12000	99.03089	9.12500	98.95812			723,338,000,000,000.00	188,962,500,000	410,604,170,900
Total R2044 SPOT									723,338,000,000,000.00	188,962,500,000	410,604,170,900
Total For R2044									723,338,000,000,000.00	188,962,500,000	410,604,170,900
R2048 On 28/02/2048 Spot Bond			9.09500	98.47636	9.10000	98.40196			430,539,048,200,000.00	377,189,560,000	781,965,748,100
Total R2048 SPOT									430,539,048,200,000.00	377,189,560,000	781,965,748,100
Total For R2048									430,539,048,200,000.00	377,189,560,000	781,965,748,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.81500	100.64077	7.84000	100.53384			958,024,578,365,000.00	250,546,971,000	1,025,850,887,900
Total R207 SPOT												8,024,578,365,000.00	250,546,971,000	1,025,850,887,900
Total For R207												8,024,578,365,000.00	250,546,971,000	1,025,850,887,900
R208	On	31/03/2021	Spot Bond			7.96500	95.81116	7.98500	95.70771			555,401,047,978,500.00	446,378,034,900	573,110,559,000
Total R208 SPOT												5,401,047,978,500.00	446,378,034,900	573,110,559,000
Total For R208												5,401,047,978,500.00	446,378,034,900	573,110,559,000
R209	On	31/03/2036	Spot Bond			8.96500	75.74198	8.97000	75.68654			394,961,290,150,000.00	267,145,710,000	798,390,977,200
Total R209 SPOT												4,961,290,150,000.00	267,145,710,000	798,390,977,200
Total For R209												4,961,290,150,000.00	267,145,710,000	798,390,977,200
R210	On	31/03/2028	Spot Bond			1.70000	181.87695	1.70000	181.86855			176,258,550,000,000.00	103,681,500,000	75,007,746,500
Total R210 SPOT												6,258,550,000,000.00	103,681,500,000	75,007,746,500
Total For R210												6,258,550,000,000.00	103,681,500,000	75,007,746,500
R211	On	31/01/2017	Spot Bond			1.73000	135.44522	1.73000	135.43888			121,619,000,000.00	70,300,000	24,954,600,000
Total R211 SPOT												121,619,000,000.00	70,300,000	24,954,600,000
Total For R211												121,619,000,000.00	70,300,000	24,954,600,000
R212	On	31/01/2022	Spot Bond			1.74000	141.90011	1.75000	141.81327			1,915,392,000,000.00	1,100,800,000	205,786,600,100
Total R212 SPOT												1,915,392,000,000.00	1,100,800,000	205,786,600,100
Total For R212												1,915,392,000,000.00	1,100,800,000	205,786,600,100
R213	On	28/02/2031	Spot Bond			8.86500	86.20442	8.87000	86.14699			818,600,693,105,500.00	317,947,060,700	596,965,031,300
Total R213 SPOT												8,600,693,105,500.00	317,947,060,700	596,965,031,300
Total For R213												8,600,693,105,500.00	317,947,060,700	596,965,031,300
R214	On	28/02/2041	Spot Bond			9.02500	76.55693	9.03000	76.49902			173,973,004,485,000.00	240,883,435,400	1,043,909,867,300
Total R214 SPOT												3,973,004,485,000.00	240,883,435,400	1,043,909,867,300
Total For R214												3,973,004,485,000.00	240,883,435,400	1,043,909,867,300
R229C	On	15/03/2016	Spot Bond			6.59500	98.03383	6.59500	98.01647			0.00	0	0
Total R229C SPOT												0.00	0	0
Total For R229C												0.00	0	0
R230C	On	15/09/2016	Spot Bond			6.60500	94.90369	6.60500	94.88675			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R328C	On	21/12/2015	Spot Bond			6.61500	99.53100	6.61500	99.51305			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0
R329C	On	21/06/2016	Spot Bond			6.59500	96.36257	6.59500	96.34548			0.00	0	0
Total R329C SPOT												0.00	0	0
Total For R329C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C On 21/12/2016 Spot Bond			6.65500	93.22844	6.65500	93.21176			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.18000	89.50972	7.18000	89.49247			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.23000	86.32136	7.23000	86.30461			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			7.60000	82.54903	7.60000	82.53221			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.58000	79.57408	7.58000	79.55790			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.56000	76.72112	7.56000	76.70557			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			7.55000	73.95570	7.55000	73.94073			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0
R337C On 21/06/2020 Spot Bond			7.80000	70.48544	7.80000	70.47070			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			7.78000	67.90595	7.78000	67.89179			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			7.90500	64.92677	7.90500	64.91302			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			7.87500	62.56765	7.87500	62.55445			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.84500	60.31167	7.84500	60.29899			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R342C On 21/12/2022 Spot Bond			7.81500	58.15383	7.81500	58.14165				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.77500	56.13029	7.77500	56.11860				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.73500	54.19806	7.73500	54.18683				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			8.35500	49.58130	8.35500	49.57021				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.31500	47.75917	8.31500	47.74854				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.27500	46.02170	8.27500	46.01150				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.23500	44.36451	8.23500	44.35473				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.19500	42.78345	8.19500	42.77407				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.15500	41.27464	8.15500	41.26562				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.11500	39.83437	8.11500	39.82571				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.07500	38.45917	8.07500	38.45085				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				100.00000	0.00000	101.99638				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.96072			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.74395			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				100.00000	0.00000	101.83718			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	39.88830	100.00000	39.79167			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.66406	100.00000	22.60916			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	46.15442	100.00000	46.04138			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	46.10943	100.00000	45.99650			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	24.01048	100.00000	23.95231			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	29.66948	100.00000	29.59042			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.02185	100.00000	8.99573			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.41688	100.00000	21.35982			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.75512	100.00000	15.71315			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	10.21445	100.00000	10.18724				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				100.00000	0.00000	101.61117				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				100.00000	0.00000	101.42633				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.35184				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				100.00000	0.00000	99.93580				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	99.98165				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.24837				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	99.98055				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	99.97975				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.56823				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				100.00000	0.00000	100.96910				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.02107				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.74491				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond			100.00000	49.52769	100.00000	49.30989				0.00	0	10,000,000,000
Total REBC03 SPOT										0.00	0	10,000,000,000
Total For REBC03										0.00	0	10,000,000,000
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.99206				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				100.00000	0.00000	101.45856				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	24.57665	100.00000	24.51646				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	15.63800	100.00000	15.59970				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	12.01499	100.00000	11.98557				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	10.62898	100.00000	10.60294				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.85290				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.41813				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				100.00000	0.00000	101.86253				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.99382			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.12160			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				100.00000	0.00000	101.72882			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				100.00000	0.00000	100.75906			0.00	400,000,000	400,000,000
Total RES32 SPOT									0.00	400,000,000	400,000,000
Total For RES32									0.00	400,000,000	400,000,000
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				100.00000	0.00000	91.63071			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				100.00000	0.00000	97.85603			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				100.00000	0.00000	97.57515			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				100.00000	0.00000	101.76987			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				100.00000	0.00000	85.40310			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.77454			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.57388	12.35000	105.53951			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP020 On 12/02/2020 Spot Bond			100.00000	14.98430	100.00000	14.94800			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				100.00000	0.00000	102.21889			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	10.60657	100.00000	10.58060			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	57.66139	100.00000	57.52170			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.80134	100.00000	13.78453			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	56.59815	100.00000	56.46104			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.35157			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				100.00000	0.00000	59.43224			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.30500	103.71110	9.30500	103.68533			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.75500	103.01283	9.75500	102.98602			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.22000	104.87090	10.22000	104.84234			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	99.46775			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.97500	102.70551	7.97500	102.68345		1,315,875,000,000.00		165,000,000	165,000,000
Total SBK12 SPOT								1,315,875,000,000.00		165,000,000	165,000,000
Total For SBK12								1,315,875,000,000.00		165,000,000	165,000,000
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	103.79100	10.00000	114.76100		0.00		0	0
Total SBK12/R157 SPOT								0.00		0	0
Total For SBK12/R157								0.00		0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.81132		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			9.45500	100.21389	9.45500	100.18859		0.00		0	0
Total SBK14 SPOT								0.00		0	0
Total For SBK14								0.00		0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.28287		0.00		0	0
Total SBK15 SPOT								0.00		0	0
Total For SBK15								0.00		0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.00613		0.00		0	0
Total SBK16 SPOT								0.00		0	0
Total For SBK16								0.00		0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.51444		0.00	1,800,000,000	1,800,000,000	1,800,000,000
Total SBK17 SPOT								0.00	1,800,000,000	1,800,000,000	1,800,000,000
Total For SBK17								0.00	1,800,000,000	1,800,000,000	1,800,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.40199		0.00		0	91,000,000
Total SBK18 SPOT								0.00		0	91,000,000
Total For SBK18								0.00		0	91,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.67960		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				100.00000	0.00000	99.79564		0.00	100,000,000	100,000,000	100,000,000
Total SBK20 SPOT								0.00	100,000,000	100,000,000	100,000,000
Total For SBK20								0.00	100,000,000	100,000,000	100,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.37808		0.00		0	0
Total SBK21 SPOT								0.00		0	0
Total For SBK21								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.02399			0.00	75,000,000	75,000,000
Total SBK22 SPOT									0.00	75,000,000	75,000,000
Total For SBK22									0.00	75,000,000	75,000,000
SBK23 On 28/05/2022 Spot Bond			11.83500	98.68433	11.83500	98.65350			0.00	0	1,940,000,000
Total SBK23 SPOT									0.00	0	1,940,000,000
Total For SBK23									0.00	0	1,940,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.97032			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			9.09500	99.58350	9.09500	99.55931		1,500,675,000,000.00		165,000,000	2,545,000,000
Total SBK9 SPOT								1,500,675,000,000.00		165,000,000	2,545,000,000
Total For SBK9								1,500,675,000,000.00		165,000,000	2,545,000,000
SBN33 On 15/09/2017 Spot Bond			8.60500	101.00658	8.60500	100.98320		342,479,000,000.00		39,800,000	19,900,000
Total SBN33 SPOT								342,479,000,000.00		39,800,000	19,900,000
Total For SBN33								342,479,000,000.00		39,800,000	19,900,000
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.47872			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				100.00000	0.00000	101.11910			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.15500	102.78408	8.15500	102.76151			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.00937			0.00	0	10,000,000
Total SBS15 SPOT									0.00	0	10,000,000
Total For SBS15									0.00	0	10,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.35582			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.24445			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.38500	107.68754	9.38500	107.66055			0.00	0	365,336,000
Total SBS19 SPOT									0.00	0	365,336,000
Total For SBS19									0.00	0	365,336,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			10.31500	98.59656	10.31500	98.56932			0.00	0	70,000,000
Total SBS20 SPOT									0.00	0	70,000,000
Total For SBS20									0.00	0	70,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.18840			0.00	0	46,000,000
Total SBS21 SPOT									0.00	0	46,000,000
Total For SBS21									0.00	0	46,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.35003			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.80862			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.94500	99.80279	8.94500	99.77880			0.00	0	110,000,000
Total SBS25 SPOT									0.00	0	110,000,000
Total For SBS25									0.00	0	110,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	36.04963	100.00000	35.97028			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.72500	104.89969	9.72500	104.87262			0.00	0	380,000,000
Total SBS27 SPOT									0.00	0	380,000,000
Total For SBS27									0.00	0	380,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.53424			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.97500	103.08368	8.97500	103.05896			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.32500	86.57027	10.32500	86.54658			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.59259			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.06500	102.54109	10.06500	102.51359			0.00	0	130,000,000
Total SBS31 SPOT									0.00	0	130,000,000
Total For SBS31									0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.30770			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.34259			0.00	0	200,000,000
Total SBS33 SPOT									0.00	0	200,000,000
Total For SBS33									0.00	0	200,000,000
SBS34 On 19/09/2024 Spot Bond			10.21500	101.17183	10.21500	101.14414			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.71836			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.46710			0.00	400,000,000	200,000,000
Total SBS36 SPOT									0.00	400,000,000	200,000,000
Total For SBS36									0.00	400,000,000	200,000,000
SBS37 On 29/01/2020 Spot Bond			9.25000	98.22263	9.25000	98.19850			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.56500	94.37912	10.56500	94.35271			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.12000	93.16418	11.12000	93.13678			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.75500	95.06954	9.75500	95.04467			0.00	0	615,100,000
Total SBS4 SPOT									0.00	0	615,100,000
Total For SBS4									0.00	0	615,100,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.26212			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			9.87500	106.12258	9.87500	100.84170			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.48500	106.90551	10.48500	101.28693		419,400,000,000,000.00	0.00	40,000,000,000	20,000,000,000
Total SBS42 SPOT								19,400,000,000,000.00	0.00	40,000,000,000	20,000,000,000
Total For SBS42								19,400,000,000,000.00	0.00	40,000,000,000	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			10.66500	107.08919	10.66500	101.38233			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.25500	106.82632	7.25500	106.80564			0.00	0	110,000,000
Total SBS9 SPOT									0.00	0	110,000,000
Total For SBS9									0.00	0	110,000,000
SBSI11 On 07/12/2023 Spot Bond			2.30000	125.91680	2.30000	284.71830			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			2.34000	133.21815	2.34000	134.48828			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	33.66296	100.00000	33.58052			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	38.99968	100.00000	38.90417			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				172.65187	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.00000	118.99285	3.00000	133.47053			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB On 03/04/2017 Spot Bond			6.50000	100.93059	6.50000	100.91295			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.56651			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				100.00000	0.00000	102.47695			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			8.70500	103.61361	8.70500	103.58949			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				100.00000	0.00000	103.06542			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				100.00000	0.00000	101.01389			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				100.00000	0.00000	101.30677			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	51.95055	100.00000	51.82470			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	103.79100	10.00000	114.76100			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				100.00000	0.00000	101.54837			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				100.00000	0.00000	101.79650			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	58.88055	100.00000	58.73634			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS17I On 30/09/2016 Spot Bond			100.00000	64.65656	100.00000	64.49820				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	45.26377	100.00000	45.15411				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.54500	103.08361	9.54500	103.05720				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.82808				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.02096				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.22961				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.27515				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.88500	103.78462	9.88500	103.75726				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.25386				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.23813				0.00	0	0
Total SHS27 SPOT										0.00	0	0
Total For SHS27										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.24933				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.02500	103.76113	8.02500	103.73895				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI3	On	15/08/2018	Spot Bond			9.24500	101.10115	9.24500	101.07633			4,807,400,000,000.00	520,000,000	260,000,000
Total SLI3 SPOT												4,807,400,000,000.00	520,000,000	260,000,000
Total For SLI3												4,807,400,000,000.00	520,000,000	260,000,000
SNT01	On	15/09/2017	Spot Bond			8.60500	101.00658	8.60500	100.98320			0.00	0	3,770,000,000
Total SNT01 SPOT												0.00	0	3,770,000,000
Total For SNT01												0.00	0	3,770,000,000
SPDA2	On	21/08/2016	Spot Bond				100.00000	0.00000	100.01969			0.00	0	0
Total SPDA2 SPOT												0.00	0	0
Total For SPDA2												0.00	0	0
SPDA4	On	21/08/2017	Spot Bond				100.00000	0.00000	100.34188			0.00	0	0
Total SPDA4 SPOT												0.00	0	0
Total For SPDA4												0.00	0	0
SPDA5	On	21/08/2024	Spot Bond				100.00000	0.00000	100.01934			0.00	60,000,000	30,000,000
Total SPDA5 SPOT												0.00	60,000,000	30,000,000
Total For SPDA5												0.00	60,000,000	30,000,000
SPDA6	On	21/08/2024	Spot Bond				100.00000	0.00000	100.01989			0.00	0	0
Total SPDA6 SPOT												0.00	0	0
Total For SPDA6												0.00	0	0
SPG00	On	31/10/2016	Spot Bond				100.00000	0.00000	100.15918			0.00	0	100,000,000
Total SPG001 SPOT												0.00	0	100,000,000
Total For SPG001												0.00	0	100,000,000
SSA01	On	28/06/2016	Spot Bond			7.90500	104.90880	7.90500	104.88658			0.00	0	0
Total SSA01 SPOT												0.00	0	0
Total For SSA01												0.00	0	0
SSA04	On	16/04/2016	Spot Bond				100.00000	0.00000	100.90148			0.00	0	0
Total SSA04 SPOT												0.00	0	0
Total For SSA04												0.00	0	0
SSA05	On	16/04/2018	Spot Bond				100.00000	0.00000	100.84014			0.00	0	0
Total SSA05 SPOT												0.00	0	0
Total For SSA05												0.00	0	0
SSA06	On	16/04/2020	Spot Bond			9.66000	95.24744	9.66000	95.22289			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				100.00000	0.00000	99.84973			0.00	0	0
Total SSN001 SPOT												0.00	0	0
Total For SSN001												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	101.32907				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.65604				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.55500	89.48174	9.55500	89.45892				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.55500	89.48174	9.55500	89.45892				0.00	0	381,210,000
Total SSN005 SPOT										0.00	0	381,210,000
Total For SSN005										0.00	0	381,210,000
SSN00: On 15/01/2020 Spot Bond			9.26000	95.82155	9.26000	95.79799				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.51557				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.08500	101.86181	8.08500	101.83964				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.62000	114.22681	2.62000	114.65431				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.90500	101.03522	8.90500	101.01117				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	102.20766	8.50000	99.95429				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.43500	104.90863	10.43500	104.87948				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.84707				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			10.74000	73.87107	10.74000	73.84972				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.75462				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.80395				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				100.00000	0.00000	101.37361				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	100.89572				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				100.00000	0.00000	101.47637				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				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				100.00000	0.00000	101.53767				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				100.00000	0.00000	99.82784				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	100.15973				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	99.96143				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1263 On 08/12/2015 Spot Bond				100.00000	0.00000	99.74529				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				100.00000	0.00000	99.70901				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				100.00000	0.00000	99.58129				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										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				100.00000	0.00000	98.83447				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				100.00000	0.00000	98.81668				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				100.00000	0.00000	98.70576				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				100.00000	0.00000	98.46322				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				100.00000	0.00000	98.46294				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1272 On 15/12/2015 Spot Bond				100.00000	0.00000	99.61809				0.00	0	0
Total SY1272 SPOT										0.00	0	0
Total For SY1272										0.00	0	0
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	98.42907				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.06500	100.93839	9.06500	100.91394				0.00	0	125,000,000
Total SZ25 SPOT										0.00	0	125,000,000
Total For SZ25										0.00	0	125,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01975				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.02072				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.49000	95.48551	9.49000	100.88402				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	81.58895	100.00000	81.40964				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.69359				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.43502				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				100.00000	0.00000	99.67412				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				100.00000	0.00000	101.24666				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.73442				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	98.64864	100.00000	98.91599				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.51696				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.52057				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.03130				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.05649				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.13642				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			7.67500	103.47926	7.67500	103.45809				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.76194				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.78145				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.75041	7.83000	102.72897				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.75121				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.77560				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	88.73643	7.39000	102.57644				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.73111				0.00	60,644,900	60,644,900
Total TH10A7 SPOT										0.00	60,644,900	60,644,900
Total For TH10A7										0.00	60,644,900	60,644,900
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.75521				0.00	350,000,000	350,000,000
Total TH10A8 SPOT										0.00	350,000,000	350,000,000
Total For TH10A8										0.00	350,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A ¹ On 18/07/2017 Spot Bond			7.16000	89.06132	7.16000	102.49667				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.80239				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.79854				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.89079				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.90029				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.25336				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.21064				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.73016				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.76100				0.00	1,700,000,000	1,700,000,000
Total TH11A2 SPOT										0.00	1,700,000,000	1,700,000,000
Total For TH11A2										0.00	1,700,000,000	1,700,000,000
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.06458	8.73000	103.04065				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.51186				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.75521				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			9.06500	92.25670	9.06500	100.85778			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36473			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77559			0.00	100,000,000	100,000,000
Total TH11A8 SPOT									0.00	100,000,000	100,000,000
Total For TH11A8									0.00	100,000,000	100,000,000
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80432			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79373			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81068			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88887			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90709			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87302			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18687			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19068			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19839			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.02055				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.02121				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.44000	100.79490	9.44000	101.50601				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.02081				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.02174				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.35000	99.69615	9.35000	99.67140				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.01961				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.02072				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.46000	89.88612	9.46000	98.56684				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.02292				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.02292				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.02197				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02197				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02501				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02501				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02419				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02416				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.03346				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.03346				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.20734				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.03304				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.02021				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.02078				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	100.02174				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			9.59000	99.14881	9.59000	101.27819				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.02292				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.02476				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.02397				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.77657				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.33236	101.06155	6.31688				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.88030				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.76194				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.99162				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.76194				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.77170				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.77657				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.75609				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.77170				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.82531				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.82531				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.82531				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.90321				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.92267				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.89834			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.28656			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.31075			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				100.00000	0.00000	101.30107			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.66000	92.21542	9.66000	92.15798			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.79100	10.00000	114.76100			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.17500	102.19420	8.17500	102.17170		65,400,000,000,000.00	8,000,000,000	46,400,000,000	
Total TN17 SPOT								5,400,000,000,000.00	8,000,000,000	46,400,000,000	
Total For TN17								5,400,000,000,000.00	8,000,000,000	46,400,000,000	
TN20 On 17/09/2020 Spot Bond			9.51500	105.69424	9.51500	105.66725		5,455,901,000,000.00	573,400,000	37,860,899,500	
Total TN20 SPOT								5,455,901,000,000.00	573,400,000	37,860,899,500	
Total For TN20								5,455,901,000,000.00	573,400,000	37,860,899,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.49328	100.00000	2.48724		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			10.03500	104.67390	10.03500	104.64574		0.00	0	22,630,000,000	
Total TN23 SPOT								0.00	0	22,630,000,000	
Total For TN23								0.00	0	22,630,000,000	
TN25 On 19/08/2025 Spot Bond			10.32500	97.50888	10.32500	97.48222		0.00	0	30,200,000,000	
Total TN25 SPOT								0.00	0	30,200,000,000	
Total For TN25								0.00	0	30,200,000,000	
TN27 On 14/11/2027 Spot Bond			10.33000	90.56565	10.33000	90.54059		0.00	0	10,300,000,000	
Total TN27 SPOT								0.00	0	10,300,000,000	
Total For TN27								0.00	0	10,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			10.76000	99.41432	10.76000	99.38586			0.00	0	3,300,000,000
Total TN30 SPOT									0.00	0	3,300,000,000
Total For TN30									0.00	0	3,300,000,000
TN40 On 09/10/2040 Spot Bond			11.01000	99.15586	11.01000	99.12682			0.00	0	1,900,000,000
Total TN40 SPOT									0.00	0	1,900,000,000
Total For TN40									0.00	0	1,900,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.60982			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				100.00000	0.00000	99.82530			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.20049			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.17546			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.23800			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.17566			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.17998			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.18154				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	103.79100	10.00000	114.76100				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				100.00000	0.00000	101.10143				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.05769				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.95563				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.34725				0.00	400,000,000	200,000,000
Total TPDA05 SPOT										0.00	400,000,000	200,000,000
Total For TPDA05										0.00	400,000,000	200,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.86178	10.00000	99.83417				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.86522	9.75000	99.83829				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.86748	100.00000	9.84119				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	100.23352				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.24577				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.74000	101.55959	9.74000	104.02103				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	100.26518				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	100.30395				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.39322				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.46234				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.54913				0.00	200,000,000	100,000,000
Total TRAA2 SPOT										0.00	200,000,000	100,000,000
Total For TRAA2										0.00	200,000,000	100,000,000
TRAA3I On 14/06/2024 Spot Bond			100.00000	9.12181	100.00000	9.09946				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.71811	100.00000	9.69431				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.59733				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	10.07589	100.00000	10.05122				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.60697				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.37405	100.00000	10.34864				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.87663				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.01152	100.00000	13.97721			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				100.00000	0.00000	102.47226			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	18.00678	100.00000	17.96268			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.33154	100.00000	13.29925			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	1.93615	100.00000	1.92763			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP17 On 26/11/2015 Spot Bond				100.00000	0.00000	99.96295			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP18 On 10/12/2015 Spot Bond				100.00000	0.00000	99.69810			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	98.93300			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	98.68610			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	98.39875			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	98.11509			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	97.80761			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	97.53839				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				100.00000	0.00000	96.75881				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				100.00000	0.00000	96.45829				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	96.14570				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	99.07997				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	94.82184				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	94.17296				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	93.75431				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	93.44442				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.97222	100.00000	14.93595				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC103 On 25/11/2015 Spot Bond				100.00000	0.00000	99.98077				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.81140				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				100.00000	0.00000	93.92943				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.13194				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	101.70137				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	101.66438				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.00000	0.00000	101.28699				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.22101				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.00000	0.00000	100.79615				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.00000	0.00000	100.75912				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.00000	0.00000	100.72209				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.73716				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.62951				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	100.33322				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.33522				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			100.00000	85.97760	100.00000	80.21978				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 24/02/2016 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.83699				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.83775				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.70137				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.76810				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.38500	107.80853	9.38500	107.78137				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.94490	100.00000	7.92917				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA02L On 20/04/2023 Spot Bond			100.00000	8.22539	100.00000	8.19972			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.99975	100.00000	8.96018			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.76259	100.00000	7.74721			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	8.13255	100.00000	8.10717			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.77439	100.00000	8.73580			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.22256			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	102.31054			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	101.63332			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	101.10059			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	101.14125			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.32478			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.32526			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.36642				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.22820				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.31998				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.67040				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.46230	100.00000	7.44752				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.88019	100.00000	7.85559				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	10.21508	100.00000	10.17016				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	7.27998	100.00000	7.26557				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.78736	100.00000	7.76305				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	10.44069	100.00000	10.39477				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	0.00047	100.00000	0.00037				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.16500	102.47718	7.16500	102.45758				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			2.27000	241.29042	2.27000	241.27561				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.67500	101.78167	7.67500	101.76084				0.00	0	5,800,000,000
Total WSP2 SPOT										0.00	0	5,800,000,000
Total For WSP2										0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			8.15000	102.47706	8.15000	102.45482				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			8.46500	101.89915	8.46500	101.87620				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.68000	101.30613	8.68000	101.28274				0.00	0	14,200,000,000
Total WSP5 SPOT										0.00	0	14,200,000,000
Total For WSP5										0.00	0	14,200,000,000
Z083 On 30/09/2019 Spot Bond			7.54000	75.22646	7.54000	75.21117				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	56.56895	100.00000	56.46162				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										64,049,599,203,353,500.00	650,391,737,300	557,053,798,304
Total for SPOT :										64,049,599,203,353,500.00	650,391,737,300	557,053,798,304
Total Futures										64 049 599 761 094 200.00	650,391,742,240	557,054,345,617
Total Options										0.00	0	48,434
Grand Total:										64,049,599,761,094,200.00	650,391,742,240	557,054,394,051