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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2016 Bond Future			10.96785	76.22504	11.08268	75.53093			0.00	0	8,710
ES33 On 05/05/2016 Bond Future			11.07688	73.80409	11.19572	73.09754			0.00	0	0
ES33 On 04/08/2016 Bond Future			11.17645	75.22919	11.29895	74.51197			0.00	0	0
Total ES33 Future									0.00	0	8,710
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			6,904.55000	6.90455	6,210,440		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			7,042.68000	7.04268	6,348,570		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			6,973.57000	6.97357	6,279,460		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			7,693.38000	7.69338	6,986,830		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			7,624.51000	7.62451	6,917,960		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			7,555.74000	7.55574	6,849,190		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Put			6,450.80000	6.45080	5,733,580		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2016 Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.24	Put			6,583.55000	6.58355	5,866,330		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.25	Put			6,517.13000	6.51713	5,799,910		0.00	0	0
ES33 On 04/08/2016 Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	8,710
ES42 On 04/02/2016 Bond Future			11.09157	80.47195	11.20623	79.69384			0.00	0	2,750
ES42 On 05/05/2016 Bond Future			11.20008	77.65621	11.31890	76.86416			0.00	0	4,500
Total ES42 Future									0.00	0	7,250
Total For ES42									0.00	0	7,250
I2025 On 04/02/2016 Bond Future			121.52519	121.52519	121.54657	121.54657			0.00	0	2,111
I2025 On 05/05/2016 Bond Future			123.69139	123.69139	123.71269	123.71269			0.00	0	0
Total I2025 Future									0.00	0	2,111
I2025 On 04/02/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Put			4,463.43000	4.46343	4,484,810		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			4,443.43000	4.44343	4,464,810		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Put			4,453.43000	4.45343	4,474,810		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Put			2,287.31000	2.28731	2,308,610		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.01	Put			2,297.31000	2.29731	2,318,610		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/05/2016 Bond Future	125.99	Put			2,277.31000	2.27731	2,298,610		0.00	0	0
I2025 On 05/05/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,111
I2033 On 04/02/2016 Bond Future			101.41791	101.41791	101.43424	101.43424			0.00	0	185
I2033 On 05/05/2016 Bond Future			102.25025	102.25025	102.26660	102.26660			0.00	0	0
Total I2033 Future									0.00	0	185
I2033 On 04/02/2016 Bond Future	102.40	Put			965.76000	0.96576	982,090		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.41	Put			975.76000	0.97576	992,090		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.39	Put			955.76000	0.95576	972,090		0.00	0	0
I2033 On 04/02/2016 Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 05/05/2016 Bond Future	102.39	Put			123.40000	0.12340	139,750		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			133.40000	0.13340	149,750		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			143.40000	0.14340	159,750		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			125.87002	125.87002	125.89104	125.89104			0.00	0	17,818
I2038	On	05/05/2016	Bond Future			128.11359	128.11359	128.13468	128.13468			0.00	0	142
Total I2038 Future												0.00	0	17,960
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			5,098.96000	5.09896	5,119,980		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			5,108.96000	5.10896	5,129,980		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			5,118.96000	5.11896	5,139,980		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			2,865.32000	2.86532	2,886,410		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			2,875.32000	2.87532	2,896,410		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			2,855.32000	2.85532	2,876,410		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	17,960
I2046	On	04/02/2016	Bond Future			127.64362	127.64362	126.84234	126.84234			0.00	0	12,126
I2046	On	05/05/2016	Bond Future			128.48914	128.48914	127.67314	127.67314			0.00	0	21
Total I2046 Future												0.00	0	12,147
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			1,147.66000	1.14766	346,380		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			1,157.66000	1.15766	356,380		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			1,167.66000	1.16766	366,380		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			2,316.86000	2.31686	1,500,860		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			2,326.86000	2.32686	1,510,860		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			2,336.86000	2.33686	1,520,860		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2046										0.00	0	12,147
I2050 On 04/02/2016 Bond Future			136.07399	136.07399	135.20216	135.20216				0.00	0	13,364
I2050 On 05/05/2016 Bond Future			138.49945	138.49945	137.61141	137.61141				0.00	0	500
Total I2050 Future										0.00	0	13,864
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			2,787.84000	2.78784	1,916,010			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			2,797.84000	2.79784	1,926,010			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			2,807.84000	2.80784	1,936,010			0.00	0	0
I2050 On 05/05/2016 Bond Future	137.99	Call			0.00000	0.00000	509,450			0.00	0	0
I2050 On 05/05/2016 Bond Future	137.99	Put			378.59000	0.37859	0,000			0.00	0	0
I2050 On 05/05/2016 Bond Future	138.00	Call			0.00000	0.00000	499,450			0.00	0	0
I2050 On 05/05/2016 Bond Future	138.00	Put			388.59000	0.38859	0,000			0.00	0	0
I2050 On 05/05/2016 Bond Future	138.01	Call			0.00000	0.00000	489,450			0.00	0	0
I2050 On 05/05/2016 Bond Future	138.01	Put			398.59000	0.39859	0,000			0.00	0	0
Total I2050 Option										0.00	0	0
Total For I2050										0.00	0	13,864
R186 On 04/02/2016 Bond Future			9.56152	107.66703	9.69580	106.73875		11.56		0.00	0	69,876
R186 On 05/05/2016 Bond Future			9.64846	109.60272	9.78819	108.65783		11.32	5,480,136.00		50	10
R186 On 04/08/2016 Bond Future			9.72293	106.41405	9.86777	105.45520		11.21		0.00	0	0
Total R186 Future									5,480,136.00		50	69,886
R186 On 04/02/2016 Bond Future	8.85	Call			29.83000	0.02983	58,260	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.85	Put			6,069.62000	6.06962	5,169,770	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	9.20	Call			200.47000	0.20047	335,210	11.30		0.00	0	0
R186 On 04/02/2016 Bond Future	9.20	Put			3,684.65000	3.68465	2,891,110	11.30		0.00	0	700
R186 On 04/02/2016 Bond Future	8.75	Call			15.47000	0.01547	32,050	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.75	Put			6,800.52000	6.80052	5,888,820	11.24		0.00	0	11,695
R186 On 04/02/2016 Bond Future	8.80	Call			21.62000	0.02162	43,470	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.80	Put			6,433.19000	6.43319	5,526,760	11.24		0.00	0	5,000
R186 On 04/02/2016 Bond Future	8.83	Call			26.27000	0.02627	51,890	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.83	Put			6,214.57000	6.21457	5,311,910	11.24		0.00	0	33
R186 On 04/02/2016 Bond Future	8.45	Call			1.70000	0.00170	3,980	11.24		0.00	0	350
R186 On 04/02/2016 Bond Future	8.45	Put			9,063.77000	9.06377	8,137,770	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.65	Call			7.79000	0.00779	16,810	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.65	Put			7,544.92000	7.54492	6,625,660	11.24		0.00	0	340
R186 On 04/02/2016 Bond Future	8.70	Call			11.04000	0.01104	23,350	11.24		0.00	0	0
R186 On 04/02/2016 Bond Future	8.70	Put			7,171.27000	7.17127	6,255,300	11.24		0.00	0	5,000
R186 On 04/02/2016 Bond Future	7.90	Call			0.01000	0.00001	0,030	11.24		0.00	0	680
R186 On 04/02/2016 Bond Future	7.90	Put			13,402.77000	13.40277	12,474,510	11.24		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,000	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			16,616.73000	16.61673	15,688,450	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			0.03000	0.00003	0,090	11.24	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			12,436.92000	12.43692	11,508,700	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1.13000	0.00113	2,690	11.24	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			9,448.81000	9.44881	8,522,090	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,000	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			16,784.69000	16.78469	15,856,410	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,000	11.24	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			16,700.67000	16.70067	15,772,390	11.24	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			508.76000	0.50876	665,050	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			7,817.90000	7.81790	7,029,300	11.00	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			10,597.06000	10.59706	9,728,490	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			214.30000	0.21430	292,110	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			10,525.58000	10.52558	9,658,500	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			25.06000	0.02506	37,360	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			623.22000	0.62322	805,720	11.03	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			7,198.51000	7.19851	6,436,120	11.03	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			204.47000	0.20447	279,310	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			16,593.41000	16.59341	15,660,820	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			10,668.71000	10.66871	9,798,660	11.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			209.33000	0.20933	285,650	11.00	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			10,278.54000	10.27854	9,477,940	10.89	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			657.31000	0.65731	817,450	10.89	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			10,214.25000	10.21425	9,415,540	10.89	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			667.33000	0.66733	829,370	10.89	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			10,150.15000	10.15015	9,353,340	10.89	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			647.42000	0.64742	805,670	10.89	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												5,480,136.00	50	102,314
R197	On	04/02/2016	Bond Future			289.47679	289.47679	289.52805	289.52805			0.00	0	714
R197	On	05/05/2016	Bond Future			294.63665	294.63665	294.68778	294.68778			11,785,466.00	40	63
Total R197 Future												11,785,466.00	40	777
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			7,481.95000	7.48195	7,533,210		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			7,461.95000	7.46195	7,513,210		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			7,471.95000	7.47195	7,523,210		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			5,312.22000	5.31222	5,363,350		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			5,322.22000	5.32222	5,373,350		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			5,302.22000	5.30222	5,353,350		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												11,785,466.00	40	777
R202	On	04/02/2016	Bond Future			236.91839	236.91839	235.49036	235.49036			0.00	0	42,944
R202	On	05/05/2016	Bond Future			241.14134	241.14134	239.68717	239.68717			0.00	0	0
Total R202 Future												0.00	0	42,944
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			4,499.64000	4.49964	3,071,610		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			4,509.64000	4.50964	3,081,610		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			4,519.64000	4.51964	3,091,610		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			7,322.83000	7.32283	5,868,660		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			7,302.83000	7.30283	5,848,660		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			7,312.83000	7.31283	5,858,660		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	42,944
R2023	On	04/02/2016	Bond Future			9.44740	94.86290	9.58284	94.21748		8.95	0.00	0	18,896
R2023	On	05/05/2016	Bond Future			9.54776	92.63845	9.68982	91.98149		9.08	0.00	0	0
R2023	On	04/08/2016	Bond Future			9.63302	94.42677	9.78149	93.76087		8.51	0.00	0	0
Total R2023 Future												0.00	0	18,896
R2023	On	04/02/2016	Bond Future	8.01	Call			0.06000	0.00006	0,150	8.68	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			7,863.17000	7.86317	7,217,840	8.68	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			0.05000	0.00005	0,130	8.68	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			7,968.52000	7.96852	7,323,180	8.68	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			0.05000	0.00005	0,140	8.68	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			7,915.82000	7.91582	7,270,490	8.68	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			139.92000	0.13992	190,290	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			7,133.90000	7.13390	6,527,310	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			143.22000	0.14322	194,590	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			7,086.70000	7.08670	6,481,110	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			146.58000	0.14658	198,960	8.79	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			7,039.59000	7.03959	6,435,010	8.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/08/2016	Bond Future	8.24	Put			7,556.39000	7.55639	6,977,150	8.24	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			339.86000	0.33986	427,640	8.24	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			7,512.64000	7.51264	6,934,520	8.24	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			345.30000	0.34530	434,210	8.24	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			7,468.99000	7.46899	6,892,000	8.24	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			334.49000	0.33449	421,150	8.24	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	18,896
R203	On	04/02/2016	Bond Future			8.34954	103.17265	8.46596	103.00217		2.05	0.00	0	16,689
R203	On	05/05/2016	Bond Future			8.55459	100.85706	8.69391	100.68357		1.95	0.00	0	0
R203	On	04/08/2016	Bond Future			8.73720	102.80432	8.90625	102.63153		1.59	0.00	0	0
Total R203 Future												0.00	0	16,689
R203	On	04/02/2016	Bond Future	7.25	Call			0.03000	0.00003	0,070	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			1,800.21000	1.80021	1,629,770	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			0.03000	0.00003	0,080	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			1,785.23000	1.78523	1,614,800	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			0.02000	0.00002	0,070	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			1,815.19000	1.81519	1,644,760	1.96	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			18.81000	0.01881	27,310	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			1,837.57000	1.83757	1,672,580	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			19.36000	0.01936	28,070	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			1,825.37000	1.82537	1,660,590	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			18.27000	0.01827	26,560	1.87	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			1,849.79000	1.84979	1,684,590	1.87	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			37.72000	0.03772	51,710	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			1,760.32000	1.76032	1,601,520	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			38.47000	0.03847	52,690	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			1,750.60000	1.75060	1,592,030	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			39.24000	0.03924	53,680	1.52	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			1,740.90000	1.74090	1,582,550	1.52	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	16,689
R2030	On	04/02/2016	Bond Future			9.93103	85.76686	10.06005	84.91032			0.00	0	18,752
R2030	On	05/05/2016	Bond Future			10.01597	87.30895	10.14946	86.43705			0.00	0	0
Total R2030 Future												0.00	0	18,752
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			9,378.32000	9.37832	8,521,780		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			9,301.88000	9.30188	8,445,340		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.76	Put			9,225.54000	9.22554	8,369,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			7,946.81000	7.94681	7,074,910		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			7,873.21000	7.87321	7,001,310		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			8,020.50000	8.02050	7,148,600		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	18,752
R2032	On	04/02/2016	Bond Future			10.03084	88.85959	10.15475	87.98967		14.90	0.00	0	8,437
R2032	On	05/05/2016	Bond Future			10.11360	86.29966	10.24169	85.41417		15.41	0.00	0	0
R2032	On	04/08/2016	Bond Future			10.18613	87.96622	10.31804	87.06709		14.62	0.00	0	0
Total R2032 Future												0.00	0	8,437
R2032	On	04/02/2016	Bond Future	8.69	Call			0.44000	0.00044	0,940	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			11,188.10000	11.18810	10,318,680	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.48000	0.00048	1,020	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			11,104.62000	11.10462	10,235,240	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.53000	0.00053	1,110	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			11,021.25000	11.02125	10,151,910	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			20.17000	0.02017	36,970	14.50	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			7,079.24000	7.07924	6,226,120	14.50	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			37.21000	0.03721	66,050	14.52	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			6,317.17000	6.31717	5,476,090	14.52	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			404.73000	0.40473	515,590	15.00	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			9,600.62000	9.60062	8,825,990	15.00	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			413.06000	0.41306	525,770	15.00	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			9,529.15000	9.52915	8,756,370	15.00	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			396.55000	0.39655	505,570	15.00	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			9,672.34000	9.67234	8,895,870	15.00	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			832.30000	0.83230	996,580	14.22	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			10,492.20000	10.49220	9,757,350	14.22	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			844.17000	0.84417	1,010,290	14.22	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			10,424.81000	10.42481	9,691,800	14.22	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			820.55000	0.82055	983,000	14.22	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			10,559.82000	10.55982	9,823,140	14.22	0.00	0	0
Total R2032 Option												0.00	0	44
Total For R2032												0.00	0	8,481
R2037	On	04/02/2016	Bond Future			10.14998	85.98679	10.26366	85.12714		16.77	0.00	0	50,569
R2037	On	05/05/2016	Bond Future			10.23050	87.53284	10.34785	86.65783		16.57	0.00	0	0
R2037	On	04/08/2016	Bond Future			10.30298	84.96353	10.42374	84.07509		16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												0.00	0	50,569
R2037	On	04/02/2016	Bond Future	8.76	Call			0.36000	0.00036	0,690	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			12,602.53000	12.60253	11,743,210	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Call			21.71000	0.02171	37,070	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.30	Put			7,776.09000	7.77609	6,931,800	16.32	0.00	0	16
R2037	On	04/02/2016	Bond Future	9.43	Call			47.21000	0.04721	77,990	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	9.43	Put			6,691.06000	6.69106	5,862,190	16.32	0.00	0	16
R2037	On	04/02/2016	Bond Future	8.74	Call			0.30000	0.00030	0,580	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			12,789.58000	12.78958	11,930,210	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.33000	0.00033	0,630	16.32	0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			12,695.99000	12.69599	11,836,640	16.32	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			11,433.74000	11.43374	10,647,750	16.13	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			356.75000	0.35675	447,380	16.13	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			11,351.44000	11.35144	10,567,060	16.13	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			364.47000	0.36447	456,720	16.13	0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			11,269.41000	11.26941	10,486,650	16.13	0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			349.17000	0.34917	438,190	16.13	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			1,108.61000	1.10861	1,295,300	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			10,511.09000	10.51109	9,809,340	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			1,123.66000	1.12366	1,312,320	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			10,439.84000	10.43984	9,740,060	16.06	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			1,139.76000	1.13976	1,330,480	16.07	0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			10,369.77000	10.36977	9,672,050	16.07	0.00	0	0
Total R2037 Option												0.00	0	32
Total For R2037												0.00	0	50,601
R204	On	04/02/2016	Bond Future			8.78780	99.11907	8.91603	98.80485		3.94	0.00	0	38,369
R204	On	05/05/2016	Bond Future			8.94706	100.90111	9.08905	100.58133		3.74	0.00	0	0
R204	On	04/08/2016	Bond Future			9.08795	98.80729	9.24487	98.48529		3.44	0.00	0	0
Total R204 Future												0.00	0	38,369
R204	On	04/02/2016	Bond Future	7.49	Call			0.02000	0.00002	0,060	3.79	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			3,566.28000	3.56628	3,252,100	3.79	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			0.02000	0.00002	0,070	3.79	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			3,540.72000	3.54072	3,226,550	3.79	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			0.03000	0.00003	0,080	3.79	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			3,515.17000	3.51517	3,201,000	3.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			58.79000	0.05879	83,210	3.60	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			3,150.91000	3.15091	2,855,550	3.60	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			60.31000	0.06031	85,250	3.60	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			3,129.06000	3.12906	2,834,220	3.60	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			61.87000	0.06187	87,330	3.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.76	Put			3,107.26000	3.10726	2,812,940	3.60	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			121.95000	0.12195	160,370	3.31	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			3,245.09000	3.24509	2,961,510	3.31	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			124.12000	0.12412	163,090	3.31	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			3,225.95000	3.22595	2,942,920	3.31	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			119.81000	0.11981	157,690	3.31	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			3,264.26000	3.26426	2,980,140	3.31	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	38,369
R2040	On	04/02/2016	Bond Future			10.23015	89.29212	10.34386	88.38298		17.20	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			10.31135	90.89762	10.42875	89.97223		17.00	0.00	0	0
R2040	On	04/08/2016	Bond Future			10.38476	88.14276	10.50559	87.20310		16.96	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			45.99000	0.04599	75,930	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			7,276.49000	7.27649	6,397,290	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			48.70000	0.04870	80,200	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			7,188.87000	7.18887	6,311,230	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			51.63000	0.05163	84,760	16.75	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			7,101.62000	7.10162	6,225,610	16.75	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			905.46000	0.90546	1,095,510	16.67	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			8,608.76000	8.60876	7,873,420	16.67	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			872.88000	0.87288	1,057,630	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			8,756.26000	8.75626	8,015,620	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			888.99000	0.88899	1,076,370	16.66	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			8,682.26000	8.68226	7,944,250	16.66	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			9,803.03000	9.80303	9,103,620	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			1,485.21000	1.48521	1,720,830	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			9,943.84000	9.94384	9,239,800	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			1,504.08000	1.50408	1,741,980	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			9,872.87000	9.87287	9,171,110	16.51	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			1,523.95000	1.52395	1,764,200	16.51	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			10.22950	86.63568	10.33806	85.76568		17.76	0.00	0	19,969
R2044	On	05/05/2016	Bond Future			10.30801	88.19347	10.42007	87.30780		17.56	0.00	0	0
R2044	On	04/08/2016	Bond Future			10.37889	85.51166	10.49417	84.61238		17.53	0.00	0	0
Total R2044 Future												0.00	0	19,969
R2044	On	04/02/2016	Bond Future	9.00	Put			11,906.58000	11.90658	11,037,790	17.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1.67000	0.00167	2,960	17.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			11,807.35000	11.80735	10,938,640	17.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.58	Call			78.05000	0.07805	122,480	17.33	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Put			6,492.18000	6.49218	5,666,610	17.33	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			1.41000	0.00141	2,520	17.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			12,006.01000	12.00601	11,137,120	17.29	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			1.53000	0.00153	2,740	17.29	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			330.62000	0.33062	411,490	17.10	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			12,767.77000	12.76777	11,962,970	17.10	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			316.09000	0.31609	393,970	17.10	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			12,951.80000	12.95180	12,144,010	17.10	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			323.29000	0.32329	402,660	17.10	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			12,859.63000	12.85963	12,053,330	17.10	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			9,863.24000	9.86324	9,194,770	17.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			1,541.60000	1.54160	1,774,710	17.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			9,792.69000	9.79269	9,126,520	17.07	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			1,502.01000	1.50201	1,730,610	17.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			9,935.11000	9.93511	9,264,430	17.06	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			1,521.22000	1.52122	1,752,030	17.06	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	19,969
R2048	On	04/02/2016	Bond Future			10.19491	90.31778	10.30859	89.38901		17.31	0.00	0	60,433
R2048	On	05/05/2016	Bond Future			10.26804	87.50450	10.38531	86.55908		18.00	0.00	0	0
R2048	On	04/08/2016	Bond Future			10.33188	89.19390	10.45242	88.23370		17.09	0.00	0	0
Total R2048 Future												0.00	0	60,433
R2048	On	04/02/2016	Bond Future	8.99	Call			1.65000	0.00165	3,040	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			12,009.01000	12.00901	11,081,630	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1.79000	0.00179	3,300	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			11,906.94000	11.90694	10,979,680	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1.95000	0.00195	3,580	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			11,805.08000	11.80508	10,877,940	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			43.14000	0.04314	71,420	16.85	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			7,536.93000	7.53693	6,636,440	16.85	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			76.68000	0.07668	123,630	16.87	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			6,637.99000	6.63799	5,756,170	16.87	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			347.96000	0.34796	437,600	17.53	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			12,859.88000	12.85988	12,004,100	17.53	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			355.85000	0.35585	447,190	17.53	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			12,765.87000	12.76587	11,911,790	17.53	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			340.21000	0.34021	428,180	17.53	0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			12,954.22000	12.95422	12,096,770	17.53	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			1,139.29000	1.13929	1,334,590	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/08/2016	Bond Future	9.24	Put			11,777.54000	11.77754	11,012,640	16.64	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			1,155.42000	1.15542	1,352,870	16.64	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			11,696.26000	11.69626	10,933,510	16.64	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			1,171.71000	1.17171	1,371,330	16.64	0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			11,615.32000	11.61532	10,854,740	16.64	0.00	0	0
Total R2048 Option												0.00	0	150
Total For R2048												0.00	0	60,583
R207	On	04/02/2016	Bond Future			9.07424	94.56752	9.21143	94.13964		5.51	0.00	0	46,608
R207	On	05/05/2016	Bond Future			9.21665	96.26773	9.36468	95.83223		5.30	0.00	0	0
R207	On	04/08/2016	Bond Future			9.34235	94.48118	9.50167	94.04102		4.99	0.00	0	0
Total R207 Future												0.00	0	46,608
R207	On	04/02/2016	Bond Future	7.27	Call			0.00000	0.00000	0,000	5.32	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			6,283.33000	6.28333	5,855,450	5.32	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	0,010	5.32	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			5,546.03000	5.54603	5,118,160	5.32	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	0,010	5.32	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			5,512.67000	5.51267	5,084,800	5.32	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	0,010	5.32	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			5,479.33000	5.47933	5,051,460	5.32	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			59.61000	0.05961	86,280	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			4,635.11000	4.63511	4,226,280	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			61.16000	0.06116	88,410	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			4,605.57000	4.60557	4,197,320	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			27.10000	0.02710	40,810	5.12	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			5,509.54000	5.50954	5,087,750	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			58.09000	0.05809	84,190	5.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			4,664.70000	4.66470	4,255,300	5.12	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			181.34000	0.18134	237,880	4.81	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			4,432.79000	4.43279	4,049,170	4.81	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			184.43000	0.18443	241,740	4.81	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			4,406.79000	4.40679	4,023,940	4.81	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			178.28000	0.17828	234,070	4.81	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			4,458.82000	4.45882	4,074,450	4.81	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	46,713
R208	On	04/02/2016	Bond Future			9.23944	92.41313	9.37042	91.92097		7.02	0.00	0	42,432
R208	On	05/05/2016	Bond Future			9.35822	90.67303	9.49732	90.17208		7.04	0.00	0	0
R208	On	04/08/2016	Bond Future			9.46148	92.42377	9.60858	91.91682		6.49	0.00	0	0
Total R208 Future												0.00	0	42,432
R208	On	04/02/2016	Bond Future	7.75	Call			0.02000	0.00002	0,050	6.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.75	Put			6,326.76000	6.32676	5,834,630	6.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			0.02000	0.00002	0,050	6.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			6,286.09000	6.28609	5,793,960	6.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			0.01000	0.00001	0,040	6.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			6,367.45000	6.36745	5,875,320	6.79	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			82.39000	0.08239	115,680	6.80	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			5,696.96000	5.69696	5,229,300	6.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			84.47000	0.08447	118,440	6.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			5,660.41000	5.66041	5,193,430	6.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			86.59000	0.08659	121,270	6.80	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			5,623.91000	5.62391	5,157,640	6.80	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			203.89000	0.20389	263,150	6.27	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			5,941.74000	5.94174	5,494,050	6.27	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			207.38000	0.20738	267,450	6.27	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			5,908.20000	5.90820	5,461,320	6.27	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			200.44000	0.20044	258,900	6.27	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			5,975.33000	5.97533	5,526,840	6.27	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	42,432
R209	On	04/02/2016	Bond Future			10.04333	69.71777	10.15671	69.00452		17.03	0.00	0	41,344
R209	On	05/05/2016	Bond Future			10.11587	67.82158	10.23270	67.09554		17.65	0.00	0	0
R209	On	04/08/2016	Bond Future			10.17906	69.13130	10.29898	68.39397		16.79	0.00	0	0
Total R209 Future												0.00	0	41,344
R209	On	04/02/2016	Bond Future	8.74	Call			0.55000	0.00055	1,060	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			9,834.20000	9.83420	9,121,460	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			0.60000	0.00060	1,160	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			9,757.27000	9.75727	9,044,580	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			0.66000	0.00066	1,260	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			9,680.46000	9.68046	8,967,810	16.57	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			109.19000	0.10919	171,660	16.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			4,273.29000	4.27329	3,622,510	16.70	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			367.36000	0.36736	457,900	17.17	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			8,691.79000	8.69179	8,056,290	17.17	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			375.00000	0.37500	467,070	17.17	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			8,625.61000	8.62561	7,991,640	17.17	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			60.01000	0.06001	79,270	17.17	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			14,249.62000	14.24962	13,542,840	17.17	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			359.85000	0.35985	448,880	17.17	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			8,758.21000	8.75821	8,121,200	17.17	0.00	0	0
R209	On	04/08/2016	Bond Future	10.60	Call			4,399.46000	4.39946	4,854,240	17.01	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2016	Bond Future	10.60	Put			2,603.49000	2.60349	2,320,940	17.01	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			1,077.78000	1.07778	1,257,090	16.33	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			7,983.14000	7.98314	7,425,120	16.33	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			1,092.71000	1.09271	1,273,860	16.34	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			7,927.12000	7.92712	7,370,940	16.34	0.00	0	0
R209	On	04/08/2016	Bond Future	9.60	Call			1,685.14000	1.68514	1,930,980	16.49	0.00	0	6,000
R209	On	04/08/2016	Bond Future	9.60	Put			6,168.27000	6.16827	5,676,780	16.49	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			1,063.77000	1.06377	1,241,310	16.33	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			8,040.18000	8.04018	7,480,390	16.33	0.00	0	0
Total R209 Option												0.00	0	27,600
Total For R209												0.00	0	68,944
R210	On	04/02/2016	Bond Future			180.50871	180.50871	180.54076	180.54076			0.00	0	3,861
R210	On	05/05/2016	Bond Future			181.55904	181.55904	181.59089	181.59089			0.00	0	0
Total R210 Future												0.00	0	3,861
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			4,449.24000	4.44924	4,481,290		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			4,459.24000	4.45924	4,491,290		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			4,469.24000	4.46924	4,501,290		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			3,399.11000	3.39911	3,430,960		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			3,409.11000	3.40911	3,440,960		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			3,419.11000	3.41911	3,450,960		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,861
R211	On	04/02/2016	Bond Future			134.57990	134.57990	134.53389	134.53389			0.00	0	720
R211	On	05/05/2016	Bond Future			136.97879	136.97879	136.93150	136.93150			0.00	0	0
Total R211 Future												0.00	0	720
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			4,456.11000	4.45611	4,410,100		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			4,466.11000	4.46611	4,420,100		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			4,476.11000	4.47611	4,430,100		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			2,078.50000	2.07850	2,031,210		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Put			2,058.50000	2.05850	2,011,210		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			2,068.50000	2.06850	2,021,210		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	720
R212	On	04/02/2016	Bond Future			139.97582	139.97582	140.00042	140.00042			0.00	0	1,569
R212	On	05/05/2016	Bond Future			142.47082	142.47082	142.49548	142.49548			0.00	0	0
Total R212 Future												0.00	0	1,569
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			5,989.58000	5.98958	6,014,180		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			5,999.58000	5.99958	6,024,180		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			6,009.58000	6.00958	6,034,180		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			2,494.52000	2.49452	2,519,180		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			2,504.52000	2.50452	2,529,180		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			2,514.52000	2.51452	2,539,180		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			9.95101	80.34383	10.07494	79.55445		14.84	0.00	0	47,764
R213	On	05/05/2016	Bond Future			10.02802	78.23869	10.15597	77.43512		15.33	0.00	0	0
R213	On	04/08/2016	Bond Future			10.09445	79.74907	10.22610	78.93314		14.56	0.00	0	0
Total R213 Future												0.00	0	47,764
R213	On	04/02/2016	Bond Future	8.74	Call			1.13000	0.00113	2,320	14.44	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			9,156.84000	9.15684	8,368,650	14.44	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1.23000	0.00123	2,510	14.44	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			9,082.70000	9.08270	8,294,600	14.44	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1.33000	0.00133	2,710	14.44	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			9,008.65000	9.00865	8,220,650	14.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			248.43000	0.24843	320,190	14.90	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			9,859.68000	9.85968	9,127,870	14.90	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			253.95000	0.25395	327,040	14.90	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			9,791.45000	9.79145	9,060,970	14.90	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			259.57000	0.25957	334,010	14.90	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			9,723.41000	9.72341	8,994,280	14.90	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			835.10000	0.83510	995,350	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			9,015.15000	9.01515	8,359,470	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	9.00	Call			846.74000	0.84674	1,008,740	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			8,955.72000	8.95572	8,301,790	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			858.50000	0.85850	1,022,260	14.15	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			8,896.49000	8.89649	8,244,320	14.15	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	47,764
R214	On	04/02/2016	Bond Future			10.14426	69.98820	10.25780	69.25634		17.55	0.00	0	29,967
R214	On	05/05/2016	Bond Future			10.21491	67.95039	10.33187	67.20541		18.23	0.00	0	4,680
R214	On	04/08/2016	Bond Future			10.27628	69.26222	10.39634	68.50558		17.34	0.00	0	0
Total R214 Future												0.00	0	34,647
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			17,617.75000	17.61775	16,885,890	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			17,524.00000	17.52400	16,792,140	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			17,430.42000	17.43042	16,698,560	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			25.11000	0.02511	42,340	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			6,278.19000	6.27819	5,563,560	17.08	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			45.27000	0.04527	74,370	17.08	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			5,562.38000	5.56238	4,859,620	17.08	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			310.36000	0.31036	388,100	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			9,703.46000	9.70346	9,036,220	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			317.14000	0.31714	396,290	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			9,631.66000	9.63166	8,965,830	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Call			572.35000	0.57235	700,490	17.77	0.00	0	0
R214	On	05/05/2016	Bond Future	9.30	Put			7,664.63000	7.66463	7,047,790	17.77	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			303.69000	0.30369	380,040	17.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			9,775.51000	9.77551	9,106,880	17.74	0.00	0	0
R214	On	04/08/2016	Bond Future	10.30	Call			3,276.46000	3.27646	3,658,020	17.37	0.00	0	6,300
R214	On	04/08/2016	Bond Future	10.30	Put			3,882.45000	3.88245	3,507,370	17.37	0.00	0	0
R214	On	04/08/2016	Bond Future	11.30	Call			6,766.32000	6.76632	7,334,690	17.98	0.00	0	6,300
R214	On	04/08/2016	Bond Future	11.30	Put			1,511.48000	1.51148	1,323,210	17.98	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			998.30000	0.99830	1,165,720	16.87	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			8,911.67000	8.91167	8,318,890	16.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			984.10000	0.98410	1,149,710	16.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			8,849.62000	8.84962	8,258,590	16.86	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			8,788.58000	8.78858	8,199,360	16.87	0.00	0	0
R214	On	04/08/2016	Bond Future	9.30	Call			1,056.37000	1.05637	1,231,090	16.88	0.00	0	1,300
R214	On	04/08/2016	Bond Future	9.30	Put			8,546.94000	8.54694	7,965,020	16.88	0.00	0	0
R214	On	04/08/2016	Bond Future	8.55	Call			331.09000	0.33109	399,720	16.86	0.00	0	1,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 04/08/2016 Bond Future	8.55	Put			13,791.38000	13.79138	13,103,370	16.86	0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			970.78000	0.97078	1,134,640	16.86	0.00	0	0
Total R214 Option									0.00	0	15,250
Total For R214									0.00	0	49,897
Total for Bond									17,265,602.00	90	704,322
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/02/2016 GOVI			472.36400	472.36400	468.87400	468.87400			0.00	0	490
GOVI On 05/05/2016 GOVI			480.85700	480.85700	477.30200	477.30200			0.00	0	146
GOVI On 04/08/2016 GOVI			490.04000	490.04000	486.43200	486.43200			0.00	0	0
Total GOVI Future									0.00	0	636
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			431,160.00000	43.11600	396,260,000		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			431,260.00000	43.12600	396,360,000		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			431,360.00000	43.13600	396,460,000		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			406,880.00000	40.68800	371,330,000		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			406,980.00000	40.69800	371,430,000		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			407,080.00000	40.70800	371,530,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			345,580.00000	34.55800	309,500,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			345,680.00000	34.56800	309,600,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			345,780.00000	34.57800	309,700,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	636
Total for GOVI									0.00	0	636
AL37 On 04/02/2016 Index Future			455.52300	455.52300	453.33600	453.33600			0.00	0	2
AL37 On 05/05/2016 Index Future			463.71300	463.71300	461.48600	461.48600			0.00	0	0
Total AL37 Future									0.00	0	2
Total For AL37									0.00	0	2
AL7T On 04/02/2016 Index Future			520.27500	520.27500	516.10400	516.10400			0.00	0	0
AL7T On 05/05/2016 Index Future			529.62900	529.62900	525.38200	525.38200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 04/02/2016 Index Future			472.57700	472.57700	468.87300	468.87300				0.00	0	660
ALBI On 05/05/2016 Index Future			481.07300	481.07300	477.30100	477.30100				0.00	0	0
ALBI On 04/08/2016 Index Future			490.26100	490.26100	486.43100	486.43100				0.00	0	0
Total ALBI Future										0.00	0	660
Total For ALBI										0.00	0	660
IGOV On 04/02/2016 Index Future			233.46800	233.46800	232.93500	232.93500				0.00	0	1,039
IGOV On 05/05/2016 Index Future			237.62900	237.62900	237.08600	237.08600				0.00	0	21
IGOV On 04/08/2016 Index Future			242.16000	242.16000	241.61400	241.61400				0.00	0	0
Total IGOV Future										0.00	0	1,060
Total For IGOV										0.00	0	1,060
ILBI On 04/02/2016 Index Future			632.53600	632.53600	631.31000	631.31000				0.00	0	157
ILBI On 05/05/2016 Index Future			643.30100	643.30100	642.05500	642.05500				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,879
JIBAR f On 20/01/2016 Jibar Future			6.73000	93.27000	6.75000	93.25000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			7.00000	93.00000	7.02000	92.98000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.08000	92.92000	7.10000	92.90000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			7.33000	92.67000	7.36000	92.64000				0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			7.41000	92.59000	7.44000	92.56000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.59000	92.41000	7.62000	92.38000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.95000	92.05000	7.99000	92.01000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			8.19000	91.81000	8.25000	91.75000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			8.41000	91.59000	8.48000	91.52000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			8.59000	91.41000	8.68000	91.32000				0.00	0	500
JIBAR f On 20/09/2017 Jibar Future			8.74000	91.26000	8.82000	91.18000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			8.89000	91.11000	8.97000	91.03000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			105.98757	105.98757	106.82935	106.82935				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			103.36091	103.36091	104.22992	104.22992				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.28403	100.28403	100.30050	100.30050				0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.42420	100.42420	100.45414	100.45414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			101.14438	101.14438	101.22069	101.22069				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			100.72533	100.72533	100.83671	100.83671				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			102.69684	102.69684	103.10799	103.10799				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			102.31014	102.31014	102.74824	102.74824				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										17,265,602.00	90	709,337
AA02 On 28/03/2016 Spot Bond				100.41183		100.35262				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.57300		100.50658				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.41500	99.94814	10.53500	99.55268				0.00	0	4,400,000,000
Total AA05 SPOT										0.00	0	4,400,000,000
Total For AA05										0.00	0	4,400,000,000
AA06 On 15/04/2021 Spot Bond				100.06129		99.99995				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			11.01000	96.49877	11.13500	95.94522				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.32700	10.00000	104.24500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.24292		101.17239				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.21169		100.13858				0.00	0	1,200,000,000
Total AB011 SPOT										0.00	0	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB011										0.00	0	1,200,000,000
AB013 On 21/11/2018 Spot Bond			10.80500	95.29576	10.92500	94.93673				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.90577	100.00000	10.82671				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.72750	10.84000	101.63903				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.14016	100.00000	11.07413				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.18765	11.37000	104.09274				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.96004	100.00000	10.87971				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.24995	11.81000	89.16437				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.08493	100.00000	11.00368				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				102.05186		101.98275				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.90000	102.56644	10.00500	102.35905				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.91000	268.93210	2.91000	268.80129				0.00	0	10,000,000
Total ABCPI3 SPOT										0.00	0	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 For ABCPI3										0.00	0	10,000,000
ABFN0 On 17/03/2016 Spot Bond				100.77527		100.71433				0.00	0	20,000,000
Total ABFN06 SPOT										0.00	0	20,000,000
Total For ABFN06										0.00	0	20,000,000
ABFN0 On 17/03/2018 Spot Bond				101.34385		101.27900				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.73452		100.66529				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.75168		100.68082				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				98.48413		100.25620				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.02745		99.96444				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				99.73167		99.66748				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				101.68993		101.62371				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				101.83705		101.76837				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				101.43870		101.37144				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				101.47576		101.40684				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.24000	178.61807	2.24000	178.54086				0.00	0	0
Total ABN05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	181.07257	2.17000	180.99532				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	193.70503	1.82000	193.62789				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			9.29625	83.48838	9.40125	83.26427				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			9.29625	83.48838	9.40125	83.26427				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.64422		100.57451				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.20000		100.18000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.58000		100.56000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.26914		100.20548				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				100.01711		100.03966				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				99.23000		99.21000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				98.51000		98.50000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				98.21000		98.19000				0.00	0	0
Total ABN53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				97.91000		97.88000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.43705		100.37319				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				100.00015		99.93568				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				96.04000		96.01000				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				95.80000		95.77000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.85000	113.13907	2.85000	113.08472				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.59000	166.46151	2.59000	166.38484				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			2.54500	217.31419	2.59000	215.89201				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				94.28000		94.24000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			11.03000	87.09722	11.16000	86.45785				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.59000		106.56000				0.00	0	0
Total ABN70 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				35.83000		37.60000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.46355		101.33242				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				101.85000		101.80000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				110.22500		110.22500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.58792	9.63000	106.50578				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				105.55000		105.48000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.94500	97.98895	11.07500	97.10675				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			10.38500	87.68242	10.51000	87.16245				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				116.58000		115.47000				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				143.57000		142.32000				0.00	0	0
Total ABN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.04000	97.40608	11.17000	96.53038			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				96.14000		96.11000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.87621		100.80625			0.00	760,000,000	190,000,000
Total ABN91 SPOT									0.00	760,000,000	190,000,000
Total For ABN91									0.00	760,000,000	190,000,000
ABN92 On 31/01/2019 Spot Bond				101.73561		101.66350			0.00	760,000,000	190,000,000
Total ABN92 SPOT									0.00	760,000,000	190,000,000
Total For ABN92									0.00	760,000,000	190,000,000
ABS10 On 17/03/2018 Spot Bond			9.50000	104.04066	9.60500	103.75849			0.00	0	218,000,000
Total ABS10 SPOT									0.00	0	218,000,000
Total For ABS10									0.00	0	218,000,000
ABS11 On 09/04/2021 Spot Bond			10.86000	96.98217	10.98500	96.42756			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			10.62000	97.00877	10.75000	96.49780			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			11.09000	95.38775	11.21500	94.76951			0.00	0	0
Total ABS13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			10.61000	96.86923	10.73500	96.33945				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			11.04000	95.79826	11.17000	95.12772				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.79000	93.91966	11.92000	93.13148				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.79000	94.68612	11.92000	93.82650				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			10.54000	93.02771	10.67000	92.52637				0.00	0	880,000,000
Total ABS6 SPOT										0.00	0	880,000,000
Total For ABS6										0.00	0	880,000,000
ABS7 On 11/09/2026 Spot Bond			11.54000	86.54141	11.67000	85.77194				0.00	0	3,680,000,000
Total ABS7 SPOT										0.00	0	3,680,000,000
Total For ABS7										0.00	0	3,680,000,000
ABS9 On 17/03/2016 Spot Bond			8.54500	103.25874	8.64000	103.17085				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.31000	279.67617	2.31000	279.55370				0.00	0	10,000,000
Total ABS12 SPOT										0.00	0	10,000,000
Total For ABS12										0.00	0	10,000,000
ABS13 On 31/01/2017 Spot Bond			2.49000	134.94440	2.54000	134.81524				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.40000	137.39564	2.40000	137.33461				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	0.01668	100.00000	0.01655				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	14.41097	100.00000	14.30535				0.00	0	0
Total ACL02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	85.48009	100.00000	84.88372				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				76.27002		76.41582				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	85.44601	100.00000	84.84848				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				104.18883		104.10946				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				104.18883		104.10946				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				104.21224		104.13242				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				104.21224		104.13242				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				104.16543		104.08651				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.68213		100.60835				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.70073		100.62491				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.70823		100.63160				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.69315		100.61815				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.65946		100.58811				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			10.83000	98.16652	10.96000	97.67600				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				95.06547		95.00529				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				255.01896		257.10855				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				255.10777		257.19731				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.67444		100.60147				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.09042		101.01963				0.00	0	0
Total ACL137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				104.74602		104.66752				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				104.38960		104.31310				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.30643		101.23571				0.00	0	2,380,000,000
Total ACL143 SPOT										0.00	0	2,380,000,000
Total For ACL143										0.00	0	2,380,000,000
ACL144 On 20/12/2016 Spot Bond				101.26837		101.20305				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.67673		100.60352				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.25951		101.19148				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2017 Spot Bond				100.66338		100.59163				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.63689		100.56799				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.34380	10.23000	103.25886				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				106.11177		105.78834				0.00	0	0
Total ACL165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			10.88000	97.74163	11.00000	97.32777				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.66102		100.58952				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	122.15387	1.75000	122.10594				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.63606		100.56597				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.65467		100.58256				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.61743		100.54935				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.75920		100.68454				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.62373		101.55791				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.61073		100.54338				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.25968		101.19158				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.65095		100.57925				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.64771		100.57763				0.00	0	0
Total ACL186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.67964		100.60610				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.68944		100.61484				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.69181		100.61696				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.69181		100.61696				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.71412		100.63556				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.63979		100.56928				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.72902		100.65019				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.75831		101.68703				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.71412		100.63556				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				101.25872		101.19865				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.70466		100.62843				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.68441		100.60908				0.00	0	0
Total ACL202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				184.22673		185.71097				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				185.54421		187.03883				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.62160		100.55432				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.59730		100.53140				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				101.20965		101.14711				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.61148		100.54404				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				98.99751		98.92493				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.63606		100.56597				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.60327		100.53673				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.60252		100.53606				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.66767		100.59544				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				101.57477		101.50169				0.00	0	0
Total ACL218 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				99.80535		101.88144				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				99.80841		101.85053				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.66463		100.59272				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.65330		100.58261				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.93891		100.86357				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				101.80637		101.73463				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				101.82327		101.75417				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.29102		101.21509				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.10706		101.03192				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	100.08532	100.00000	99.29724				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	19.90534	100.00000	19.67691				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP1 On 03/06/2016 Spot Bond				100.91284		100.84915				0.00	0	0
Total ADCP11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCP11										0.00	0	0
ADCP3 On 31/03/2016 Spot Bond			100.00000	91.00000	100.00000	90.38095				0.00	0	0
Total ADCP3U SPOT										0.00	0	0
Total For ADCP3U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	59.36432	100.00000	58.93393				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.99921	100.00000	14.88927				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	2.34190	100.00000	2.32474				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	99.93299				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	99.93053				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	99.92232				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	99.93431				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			8.23500	101.20711	8.33000	101.11580				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	99.91698				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	99.90427				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	37.50758	100.00000	37.21817				0.00	0	0
Total AHL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHL01U										0.00	0	0
AHL1A1 On 15/04/2020 Spot Bond			100.00000	10.24368	100.00000	10.16463				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			10.40000	98.13013	10.52000	97.74139				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			11.04000	105.66067	11.17000	104.91710				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			8.56500	104.18319	8.66000	104.09631				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.77000	93.00336	10.90000	92.25947				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.96211	100.00000	13.86962				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.33000	92.01852	11.45000	91.15746				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.84000	170.25858	2.84000	170.17671				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.90697		100.83849				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.47993		100.41098				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.51392		100.44009				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.54382		101.47478				0.00	0	0
Total APF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF03										0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.57485		100.51363				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.93908		100.88335				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.58381		100.52062				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.63689		100.56799				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				109.88248		109.77542				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				95.45000		95.42000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.73504		100.67954				0.00	0	0
Total ASN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				114.40015		114.32525				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			2.79500	236.06975	2.84000	234.59108				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				98.82598		98.75221				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				87.09916		87.14147				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.54642		101.47460				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			2.81000	209.66423	2.85500	208.29751				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.58835		100.52467				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.54668		100.48103				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				100.01776		100.03990				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				100.00020		99.93721				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				99.90943		99.84127				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				99.77325		101.83011				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.82204		101.75233				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				98.76034		98.75595				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				101.05884		100.99157				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.71834		100.65275				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.53159		101.46139				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN070									0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.34678		100.29165			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				84.55858		84.60911			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.28361		100.22181			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.73711		100.65606			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.62488		100.55600			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.87881		100.80875			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.67698		100.60245			0.00	200,000,000	50,000,000
Total ASN083 SPOT									0.00	200,000,000	50,000,000
Total For ASN083									0.00	200,000,000	50,000,000
ASN08: On 03/09/2020 Spot Bond				101.19426		101.11503			0.00	0	50,000,000
Total ASN084 SPOT									0.00	0	50,000,000
Total For ASN084									0.00	0	50,000,000
ASN08: On 25/09/2018 Spot Bond				100.47265		100.40475			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.22228		100.15414				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond				99.93369		99.86727				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN095 On 10/11/2020 Spot Bond				101.56842		101.49683				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 17/08/2016 Spot Bond				101.21342		101.15015				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				56.66679		56.95631				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				101.10625		101.03444				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.64351		100.57261				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.97464		100.90354				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN114									0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	52.22217	100.00000	51.87621			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	29.25617	100.00000	29.04174			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	29.34102	100.00000	29.12596			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	28.95918	100.00000	28.74693			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	42.05466	100.00000	41.74642			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	58.94701	100.00000	58.51496			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	21.60119	100.00000	21.44287			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN551 On 29/12/2016 Spot Bond			100.00000	57.69852	100.00000	57.27562			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN561 On 29/06/2016 Spot Bond			100.00000	85.23834	100.00000	84.65452			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	1.54737	100.00000	1.53603			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	16.68928	100.00000	16.56696			0.00	0	0
Total ASN89U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.74163		100.67751				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.55772		100.49611				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.55652		100.49152				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			10.27500	101.79245	10.39500	101.43322				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.41085		100.35097				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										0.00	0	10,000,000
BAW15 On 01/02/2016 Spot Bond				101.60939		101.54884				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.80321		100.73618				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.32464		101.25577				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			11.11000	95.40583	11.23500	94.87734				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			11.28000	94.26546	11.40500	93.66626				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.97462		100.90353				0.00	0	0
Total BAW22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	21.12636	100.00000	20.97152				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.07453		102.00559				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			10.05000	102.73510	10.15500	102.49106				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.10772	100.89368	11.11315	100.80176				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.55800		100.46438				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			12.68292	99.02755	12.74745	98.81625				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.57020		100.47456				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.35772	100.46779	11.36315	100.37425				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.35772	100.58862	11.36315	100.49497				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA1 On 30/06/2016 Spot Bond			11.06000	100.71086	11.06000	100.62060				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA1 On 30/09/2016 Spot Bond			10.69089	100.37105	10.70491	100.27783				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA1 On 30/09/2016 Spot Bond				101.01091		100.92491				0.00	0	0
Total BAYA17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA17									0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.62621		100.54037			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.62621		100.54037			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			12.61154	98.87054	12.63608	98.75059			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.82500	98.27785	12.93000	98.03995			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.90621		99.90621			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			12.75000	96.69305	12.85500	96.43792			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.52069		100.43217			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			12.75000	96.04602	12.87000	95.75201		5,100,000,000,000.00	400,000,000	300,000,000	
Total BAYA32 SPOT								5,100,000,000,000.00	400,000,000	300,000,000	
Total For BAYA32								5,100,000,000,000.00	400,000,000	300,000,000	
BAYA32 On 31/03/2018 Spot Bond				100.50651		100.42037		0.00	0	0	
Total BAYA33 SPOT								0.00	0	0	
Total For BAYA33								0.00	0	0	
BAYA33 On 31/03/2018 Spot Bond				100.51833		100.43021		0.00	0	0	
Total BAYA34 SPOT								0.00	0	0	
Total For BAYA34								0.00	0	0	
BAYA34 On 31/03/2018 Spot Bond				100.51833		100.43021		0.00	0	0	
Total BAYA35 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA35									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90595		99.90595			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.50083		100.41565			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.53352		100.44393			0.00	200,000,000	100,000,000
Total BAYA39 SPOT									0.00	200,000,000	100,000,000
Total For BAYA39									0.00	200,000,000	100,000,000
BAYA39 On 30/09/2018 Spot Bond				100.11350		100.11350			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.53352		100.44393			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.50178		100.41643			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.51704		100.43028			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.53363		100.44404			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.43536		100.36117			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.10772	101.03589	14.11315	100.91971			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			15.77378	100.38022	15.79301	100.23570			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			14.74757	100.34780	14.76836	100.21451			0.00	0	0
Total BAYB04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.67092		100.55712				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.67092		100.55712				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.67092		100.55712				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.69421		100.57649				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.58899		100.48899				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	51.64052	100.00000	51.34715				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	19.53343	100.00000	19.39025				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.77761	100.00000	17.64731				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.97384	100.00000	10.89341				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.97922	100.00000	10.89786				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.26788	100.00000	13.17064				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.49640	100.00000	11.41213				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD6U										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	91.93955	100.00000	91.25000				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BC102L On 04/03/2016 Spot Bond			100.00000	88.80779	100.00000	88.16425				0.00	0	0
Total BC102U SPOT										0.00	0	0
Total For BC102U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				99.94190		99.88354				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				100.22778		100.16448				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				100.06140		100.00000				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				101.23564		101.17233				0.00	0	0
Total BCJ08 SPOT										0.00	0	0
Total For BCJ08										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	11.49438	100.00000	11.41014				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	11.49438	100.00000	11.41014				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.21000	185.90846	2.21000	185.82836				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.56000	142.70080	9.69000	140.50889				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.56000	143.26716	9.69000	141.08908				0.00	0	0
Total BD0206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0206										0.00	0	0
BD030 On 18/04/2028 Spot Bond			9.94500	89.25493	10.07500	88.36181				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			9.51000	97.55117	9.63000	97.25027				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.81433	100.00000	9.74160				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.49305	100.00000	8.43011				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.49305	100.00000	8.43011				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.01007	100.00000	8.94330				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.05477	100.00000	11.96544				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.65055	100.00000	16.52717				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				99.93830		101.82934				0.00	0	0
Total BG22A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.40026		102.33538				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				99.93309		101.98230				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				99.92908		102.09996				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				99.91756		102.42902				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	63.53600	100.00000	63.07536				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.71270		101.64717				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.74549		101.67870				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.75641		101.68921				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				101.88752		101.81531				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				102.06228		101.98339				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	62.16408	100.00000	61.71339				0.00	0	0
Total BG32DU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	62.16408	100.00000	61.71339				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.77662		100.70782				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.79041		100.72039				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			9.55000	102.19659	9.65500	102.00534				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.83177		100.75807				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.90509		100.82486				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	35.61706	100.00000	35.35601				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	35.61706	100.00000	35.35601				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.49664		102.41563				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			12.58000	96.56617	12.71000	96.09574				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				101.96354		101.87890				0.00	0	0
Total BGL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			12.47000	97.00487	12.60000	96.52526				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			12.61000	99.95599	12.73500	99.43969				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.22864		101.14529				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			13.07000	98.93731	13.20000	98.29155				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				101.26865		101.18450				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			12.61000	99.25636	12.73500	98.73596				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				107.27274		107.20986				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				101.44096		101.37644				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.10912		101.04378				0.00	0	10,000,000
Total BID04 SPOT										0.00	0	10,000,000
Total For BID04										0.00	0	10,000,000
BID05 On 26/06/2019 Spot Bond				100.11866		100.05312				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			10.23000	96.53710	10.35000	96.12509				0.00	0	2,290,000,000
Total BID06 SPOT										0.00	0	2,290,000,000
Total For BID06										0.00	0	2,290,000,000
BIDC49 On 14/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BIDC49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BIDC49										0.00	0	0
BIDC5C On 05/02/2016 Spot Bond				99.67468		99.62047				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BIDC51 On 14/04/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978			290,000,000,000,000.00	22,900,000,000	22,900,000,000	
Total BIDC51 SPOT									10,000,000,000,000.00	22,900,000,000	22,900,000,000	
Total For BIDC51									10,000,000,000,000.00	22,900,000,000	22,900,000,000	
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				99.83260		99.76037				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				99.82800		99.75377				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.88750		100.80190				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.88881		101.79968				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC057 On 19/01/2016 Spot Bond				99.97990		99.91965				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				101.59243		101.53152				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC064 On 12/02/2016 Spot Bond				101.24633		101.18627				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC067 On 22/02/2016 Spot Bond				101.07221		101.01196				0.00	0	0
Total BTC067 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC067										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				100.75786		100.69798				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 14/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC07 On 20/01/2016 Spot Bond				99.96358		99.90896				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				99.95997		99.89999				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC07 On 22/01/2016 Spot Bond				99.92719		99.87258				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08 On 01/02/2016 Spot Bond				99.65742		99.60604				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				99.67200		99.61734				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC08 On 18/02/2016 Spot Bond				99.42000		99.36388				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC08 On 17/05/2016 Spot Bond				97.68116		97.62319				0.00	0	0
Total BTC084 SPOT										0.00	0	0
Total For BTC084										0.00	0	0
BTC08 On 23/02/2016 Spot Bond				99.32683		99.27073				0.00	0	0
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BTC08 On 01/04/2016 Spot Bond				98.58751		98.53025				0.00	0	0
Total BTC086 SPOT										0.00	0	0
Total For BTC086										0.00	0	0
BTC08 On 09/03/2016 Spot Bond				99.02190		98.96436				0.00	0	0
Total BTC087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BTC087									0.00	0	0
BTC08 On 06/04/2016 Spot Bond			100.00000	82.20721	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000
Total BTC088 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000
Total For BTC088									10,000,000,000,000.00	4,000,000,000	2,000,000,000
BTC08 On 12/02/2016 Spot Bond				99.53362		99.47766			0.00	0	0
Total BTC089 SPOT									0.00	0	0
Total For BTC089									0.00	0	0
BTC09 On 18/02/2016 Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0
Total BTC090 SPOT									0.00	0	0
Total For BTC090									0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	55.93310	100.00000	55.52315			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.48848		100.41831			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.50537		100.43276			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.69176		100.62476			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.32428		101.25529			0.00	1,000,000,000	500,000,000
Total BWZJ18 SPOT									0.00	1,000,000,000	500,000,000
Total For BWZJ18									0.00	1,000,000,000	500,000,000
BYA49 On 30/06/2018 Spot Bond			100.00000	23.17371	100.00000	23.00386			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			10.75000	105.40717	10.85500	105.23609			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				105.21465		105.13990			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.10000	102.47520	9.20500	102.36855			0.00	0	0
Total CBL11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			16.45000	93.50937	16.57000	93.15624				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				99.81397		99.71994				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			14.25000	98.84593	14.37000	98.45917				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			10.20000	100.63089	10.30500	100.42058				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.83800		98.74486				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			14.25000	95.67435	14.37000	95.25669				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.42522		95.33224				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.55816		101.49116				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			12.01000	90.14981	12.13500	89.68318				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.45528		101.38094				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				101.87680		101.80195				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.46500	106.29960	11.59500	105.54293				0.00	0	0
Total CCT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.52000	101.65086	11.65000	100.86980				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			11.37000	102.62312	11.50000	101.81037				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.31625		101.21811				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.95000	103.45561	13.05500	103.32713				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				101.92624		101.85791				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				105.21142		105.12846				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.26060	10.00000	105.17840				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.19168		100.11055				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.74195		100.65923				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				99.81313		99.73250				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	16.09951	100.00000	15.98279				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	24.01064	100.00000	23.83466				0.00	0	0
Total CGR19U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	22.32301	100.00000	22.15939				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.18158		100.03644				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.46150		100.38404				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.47805		100.39776				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.49753		100.41400				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.27436		101.19518				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				101.37379		101.28845				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG08 On 03/03/2016 Spot Bond				100.85924		100.80046				0.00	0	0
Total CIG08 SPOT										0.00	0	0
Total For CIG08										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0

Contract 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 CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.74547		100.68217				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.46169	10.11000	100.38006				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.26879		100.20064				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	127.92701	2.76000	127.86649				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				102.23120		102.23120				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	127.93556	3.14000	127.87096				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.17594	8.25000	103.10685				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.10000	127.48005	3.10000	127.41591				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	127.17330	2.40000	127.11654				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.92621		100.82609				0.00	0	0
Total CLN200 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			9.63500	101.35545	9.73000	101.21001				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				99.95340		99.88358				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				99.95673		99.89166				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.68500	101.36108	9.78000	101.21453				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.68500	101.36108	9.78000	101.21453				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.73500	100.05132	9.83000	99.89393				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.68968		100.61508				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22 On 20/12/2016 Spot Bond				100.75459		100.67299				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				101.34258		101.27622				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				101.26891		101.19850				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.71769	9.35000	103.64045				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.71769	9.35000	103.64045				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 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
CLN25 On 26/03/2017 Spot Bond				100.98941		100.92288				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.77633		100.70843				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				101.04558		100.97941				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				101.04558		100.97941				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				101.04558		100.97941				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.72310		100.65443				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			10.68000	100.27115	10.80000	99.87320				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				102.15891		102.09109				0.00	0	0
Total CLN268 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				103.27411		103.20327				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.82759		100.75961				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				100.82392		100.75635				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				100.84631		100.77723				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				101.23227		101.16523				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				101.39664		101.31771				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				100.99045		100.92230				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				101.53964		101.47294				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				101.77101		101.70177				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				101.42544		101.35668				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				100.68308		100.60466				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				100.55081		100.47171				0.00	0	0
Total CLN291 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.94584		101.87480				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.37315		100.29441				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.54515		100.46686				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.42207		100.34302				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.73271		100.65347				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.39952		100.32078				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.71947		100.64236				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.48019		100.40277				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				175.12714		175.12714				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.58990		101.51474				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				176.43887		176.43887				0.00	0	0
Total CLN303 SPOT										0.00	0	0

Contract 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 CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				174.23469		174.23469				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				172.90808		172.90808				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				170.22921		170.22921				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				170.94036		170.94036				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				101.52878		101.45114				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			12.31000	89.13031	12.44000	88.50473				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.83000	90.56730	12.96000	89.92970				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.46011		100.38589				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.72302		100.64349				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				101.49473		101.41876				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				99.83422		99.76334				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				101.90323		101.82436				0.00	0	0
Total CLN320 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN320										0.00	0	0
CLN32 On 30/04/2018 Spot Bond			8.80500	101.88770	8.80500	101.81537				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32 On 24/07/2017 Spot Bond				99.83270		99.76116				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32 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
CLN32 On 20/06/2018 Spot Bond				100.66732		100.59383				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.67847		100.60378				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32 On 20/06/2023 Spot Bond				100.72154		100.64217				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.70486		100.62863				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				100.96095		100.85710				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				86.76427		86.57978				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.76525		100.68251				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.46011		100.38589				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				150.89204		150.89204				0.00	0	0
Total CLN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				99.75817		101.82115				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.83031		100.73913				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.46262		100.38800				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.95532		100.85207				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.79511		100.70913				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.62166		100.55438				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.70076		100.62365				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				99.76035		101.80395				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				101.53099		101.46107				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				100.45006		100.37743				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				99.78798		101.71141				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				101.10019		101.03180				0.00	0	0
Total CLN353 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN353										0.00	0	0
CLN35 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
CLN35 On 30/04/2018 Spot Bond				101.84399		101.77345				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				101.76577		101.69543				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.58610		100.52142				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.49000	98.54767	11.62000	97.80439				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.65598		100.58501				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				101.82538		101.74215				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			13.63000	101.08587	13.76000	100.36284				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				102.03122		101.94246				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36 On 06/08/2023 Spot Bond			13.66000	101.33921	13.79000	100.64918				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36 On 26/07/2022 Spot Bond			10.02000	104.79955	10.02000	110.24488				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				102.03122		101.94246				0.00	0	0
Total CLN369 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN369										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				99.80077		101.92779				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				100.73347		100.65137				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				100.64651		100.57655				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				100.65935		100.58801				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				100.65952		100.58817				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				100.47869		100.40151				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			11.01000	98.86095	11.13500	98.30468				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				100.52876		100.44360				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				100.70298		100.62563				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	101.16529	10.98000	101.07620				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	103.59321	11.00000	103.50183				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				100.73462		100.65514				0.00	0	0
Total CLN382 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				99.91691		99.85437				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			13.42000	96.94971	13.55000	96.22578				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.77932		100.69368				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.65922		100.58788				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				99.80063		102.06515				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.70099		100.62517				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.31404		100.24635				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/03/2017 Spot Bond				100.60998		100.54271				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				92.07735		92.07735				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.64351		100.57261				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.01171		100.94428				0.00	0	0
Total CLN395 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.71616		100.63871				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.87675		100.78052				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.44024		101.36693				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.43172		101.35883				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.64351		100.57261				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				100.72154		100.64217				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				100.44416		100.37359				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				100.42994		100.36051				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				101.57758		101.48957				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				96.83038		96.77063				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				79.42005		79.42005				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.64475		100.57358				0.00	0	0
Total CLN407 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				99.87244		99.81786				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	99.91657				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.71412		100.63556				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.71782		100.63887				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	99.91616				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.70670		100.62894				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.84727		100.75425				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.74377		100.66200				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	99.91083				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.71579		100.63305				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.78080		100.69500				0.00	0	0
Total CLN419 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	43.61057	7.01000	43.58636				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.78819		100.70160				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				99.73553		102.58718				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.05642		100.94062				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				100.97227		100.86564				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.05642		100.94062				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.75118		100.66861				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.94659		100.84277				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.73636		100.65539				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				102.13340		102.05814				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				100.93559		100.83295				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				96.44597		96.44597				0.00	0	0
Total CLN430 SPOT										0.00	0	0

Contract 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 CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				101.08196		100.96337				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				101.13296		101.00880				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				101.17658		101.04764				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				97.11828		97.11828				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.41986		100.35204				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.71040		100.63225				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.99669		100.92193				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				161.24099		159.03129				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.94500	89.25493	10.07500	88.36181				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.56000	142.70080	9.69000	140.50889				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.56000	143.26716	9.69000	141.08908				0.00	0	0
Total CLN89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.16994		100.09615				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.37936		100.30782				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.69720		100.62178				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.65492		100.58407				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.66329		100.59154				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.16722		100.09461				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.65095		100.57925				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				99.83422		99.76334				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.59581		100.53007				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.64439		100.57468				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.64061		100.57130				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.64433		100.57461				0.00	0	0
Total CLNF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.65095		100.57925				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.33697		101.25991				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.07047		100.00002				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.81500	104.84634	9.91000	104.72553				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.95000	99.09212	10.05500	98.79776				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			11.06000	107.11235	11.18500	106.37689				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			11.22000	101.73772	11.34500	101.17088				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			11.27000	95.27172	11.40000	94.52217				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			11.64000	90.51305	11.77000	89.85834				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.29000	89.90434	12.42000	89.08794				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			12.29000	83.34464	12.42000	82.55926				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.10798		101.03909				0.00	0	0
Total CPL003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	12.07491	100.00000	11.98641				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.16485		101.09895				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.58649		100.51881				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.13206		101.06369				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	10.84944	100.00000	10.76992				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	17.24590	100.00000	17.11950				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	60.82633	100.00000	60.25839				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	19.27156	100.00000	19.13184				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	17.97455	100.00000	17.84136				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.98500	88.05634	13.11000	87.25941				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	22.31861	100.00000	22.15502				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	14.76872	100.00000	14.66047				0.00	0	0
Total DEN39U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	22.99310	100.00000	22.82457				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				99.80958		101.53885				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			9.07500	98.66478	9.18000	98.43400				0.00	0	1,869,800,000
Total DENG44 SPOT										0.00	0	1,869,800,000
Total For DENG44										0.00	0	1,869,800,000
DENG5 On 25/02/2016 Spot Bond				101.09146		101.02967				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.93272		100.87074				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				101.18041		101.11761				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	82.13108	100.00000	81.62095				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.87290		100.80585				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.16572		100.09379				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.60530		101.54023				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				103.26517		103.20544				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				101.58618		101.51917				0.00	0	0
Total DLTC12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTC12									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.82882		100.73781			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				99.75629		99.65142			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.72525		100.64548			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				57.88823		57.73910			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021: On 18/06/2021 Spot Bond			10.75000	93.82354	10.87500	93.26290			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			8.53500	103.88064	8.63000	103.77062			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			10.54000	100.67709	10.67000	100.18229		102,238,000,000.00	9,700,000	9,700,000	
Total DV22 SPOT								102,238,000,000.00	9,700,000	9,700,000	
Total For DV22								102,238,000,000.00	9,700,000	9,700,000	
DV23 On 27/02/2023 Spot Bond			10.97000	99.18653	11.10000	98.49111		107,506,000,000.00	9,800,000	9,800,000	
Total DV23 SPOT								107,506,000,000.00	9,800,000	9,800,000	
Total For DV23								107,506,000,000.00	9,800,000	9,800,000	
DV24 On 18/02/2024 Spot Bond			10.90000	97.61655	11.03000	96.87693		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.92000	98.53930	11.04000	97.66697		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC01: On 11/06/2016 Spot Bond				100.78253		100.72002			0.00	0	0
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC01: On 26/01/2016 Spot Bond				99.83811		99.77753			0.00	0	0
Total DVC012 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.42308		100.36123				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/02/2016 Spot Bond				101.06185		101.00106				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				101.07225		101.01087				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.59984		100.53968				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.62709		100.56625				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.21763		101.15742				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.35540		100.29209				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				100.00622		99.94097				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.61000	120.26534	9.74000	119.66352				0.00	0	3,780,000,000
Total E170 SPOT										0.00	0	3,780,000,000
Total For E170										0.00	0	3,780,000,000
ECN20 On 14/03/2020 Spot Bond			10.64000	100.05810	10.77000	99.55407				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			10.81000	98.67177	10.93500	98.05254				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			11.02000	97.75499	11.15000	97.00929				0.00	0	0
Total ECN24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.04500	101.24874	3.09000	100.62521				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				103.11812		103.01553				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				102.06089		101.99265				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				102.07611		101.99535				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	19.99764	100.00000	19.85266				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.52000	101.24188	2.52000	101.19594				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.32500	125.70133	2.32500	125.64600				0.00	0	68,120,000
Total EL28 SPOT										0.00	0	68,120,000
Total For EL28										0.00	0	68,120,000
EL29 On 19/11/2029 Spot Bond			2.31000	113.35375	2.31000	113.30398				0.00	0	31,970,000
Total EL29 SPOT										0.00	0	31,970,000
Total For EL29										0.00	0	31,970,000
EL30 On 29/07/2030 Spot Bond			2.31000	114.11328	2.31000	114.06341				0.00	0	0
Total EL30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.39500	104.50980	2.44000	103.85512			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.50000	101.73025	2.50000	101.68426			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			11.06000	97.97721	11.18500	102.72057			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			10.96000	102.84431	11.08500	102.27545			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.34000	95.21845	11.47000	94.47877			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.51500	92.01563	11.63500	91.54131			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.65500	98.47905	11.77500	97.90336		1,864,800,000,000.00	160,000,000	3,737,333,000	
Total EMM05 SPOT								1,864,800,000,000.00	160,000,000	3,737,333,000	
Total For EMM05								1,864,800,000,000.00	160,000,000	3,737,333,000	
EMM06 On 23/06/2025 Spot Bond			11.44000	96.60190	11.57000	96.08031		0.00	0	0	
Total EMM06 SPOT								0.00	0	0	
Total For EMM06								0.00	0	0	
EPF002 On 28/05/2018 Spot Bond				95.17635		95.11489		0.00	0	0	
Total EPF002 SPOT								0.00	0	0	
Total For EPF002								0.00	0	0	
EPF003 On 12/09/2016 Spot Bond				100.75770		100.69219		0.00	0	0	
Total EPF003 SPOT								0.00	0	0	
Total For EPF003								0.00	0	0	
EPF004 On 06/11/2017 Spot Bond				101.58792		101.51967		0.00	0	0	
Total EPF004 SPOT								0.00	0	0	
Total For EPF004								0.00	0	0	
EPF005 On 06/11/2016 Spot Bond				101.52809		101.46233		0.00	0	0	
Total EPF005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				101.26877		101.20259				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.04892		100.98081				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	9.66289	100.00000	9.59207				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	3.95792	100.00000	3.92891				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.17685		101.11273				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				101.08667		101.02560				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				101.14715		101.08277				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC19 On 04/02/2016 Spot Bond				101.36180		101.30659				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				101.43205		101.36970				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				101.48843		101.42373				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				98.61547		98.52070				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				99.23467		99.15643				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.53000	96.85614	11.65000	96.54509				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				97.77517		97.69886				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.79297		99.70468				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	88.27555	100.00000	87.66253				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.37855		101.30920				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.46284		101.38936				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.31971		101.25327				0.00	0	0
Total ERSA15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.23691		101.17247				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.27883		101.21233				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.26063		101.19707				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.24374		101.18102				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.31969		101.25324				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.37695		101.30769				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			9.34000	102.06901	9.46000	101.75325			91,532,000,000.00	9,800,000	35,998,894,000	
Total ES18 SPOT									91,532,000,000.00	9,800,000	35,998,894,000	
Total For ES18									91,532,000,000.00	9,800,000	35,998,894,000	
ES23 On 25/01/2023 Spot Bond			10.15500	99.04984	10.28500	98.33385			121,860,000,000.00	12,000,000	7,456,863,900	
Total ES23 SPOT									121,860,000,000.00	12,000,000	7,456,863,900	
Total For ES23									121,860,000,000.00	12,000,000	7,456,863,900	
ES26 On 02/04/2026 Spot Bond			10.41000	86.43086	10.54000	85.64503			193,626,000,000.00	18,600,000	17,504,916,000	
Total ES26 SPOT									193,626,000,000.00	18,600,000	17,504,916,000	
Total For ES26									193,626,000,000.00	18,600,000	17,504,916,000	
ES33 On 15/09/2033 Spot Bond			10.94000	75.90471	11.05000	75.17008			293,192,000,000.00	26,800,000	69,280,789,800	
Total ES33 SPOT									293,192,000,000.00	26,800,000	69,280,789,800	
Total For ES33									293,192,000,000.00	26,800,000	69,280,789,800	
ES42 On 25/04/2042 Spot Bond			11.06500	80.13379	11.17500	79.31312			0.00	0	43,172,637,900	
Total ES42 SPOT									0.00	0	43,172,637,900	
Total For ES42									0.00	0	43,172,637,900	
EXX01 On 19/05/2017 Spot Bond				100.50307		100.43033			0.00	0	0	
Total EXX01 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.71922		98.64631				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				100.00002		99.93804				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.47424		100.40610				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.25507		101.18680				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				101.08299		101.01386				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.16485		101.09895				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.15495		101.08684				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				101.34032		101.27852				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				101.05907		100.99731				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				101.13808		101.07420				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				100.13932		100.07869				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.22086		100.15886				0.00	0	0
Total FIFC25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFC25										0.00	0	0
FIFC26 On 06/06/2016 Spot Bond				100.81700		100.75569				0.00	0	0
Total FIFC26 SPOT										0.00	0	0
Total For FIFC26										0.00	0	0
FIFC27 On 06/12/2016 Spot Bond				100.84295		100.77975				0.00	0	0
Total FIFC27 SPOT										0.00	0	0
Total For FIFC27										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11427	100.00000	0.11344				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	0.11427	100.00000	0.11344				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.43176	100.00000	12.34163				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.10062	100.00000	12.01289				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.75810		100.69094				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.21594		100.13950				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.84075		100.76624				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.89579		100.81637				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.85000	94.88011	10.97000	94.51455				0.00	0	100,000,000
Total FRB05 SPOT										0.00	0	100,000,000
Total For FRB05										0.00	0	100,000,000
FRB08 On 10/06/2016 Spot Bond				100.77602		100.71550				0.00	0	0
Total FRB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.77594		100.71542				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.91277		101.84436				0.00	0	20,000,000
Total FRB10 SPOT										0.00	0	20,000,000
Total For FRB10										0.00	0	20,000,000
FRB11 On 11/12/2022 Spot Bond				102.53087		102.45801				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.98428		100.91110				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.14321		101.06902				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.71000	94.57852	11.83500	94.02390				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				102.45371		102.37043				0.00	0	210,000,000
Total FRB15 SPOT										0.00	0	210,000,000
Total For FRB15										0.00	0	210,000,000
FRB16 On 08/07/2025 Spot Bond				100.27321		100.18975				0.00	0	400,000,000
Total FRB16 SPOT										0.00	0	400,000,000
Total For FRB16										0.00	0	400,000,000
FRB17 On 08/01/2027 Spot Bond				100.27672		100.19205				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.70000	101.62124	11.82000	101.23481				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.73204		101.65417				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.40000	137.39564	2.40000	137.33461				0.00	0	0
Total FRBI22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.70000	272.63566	2.70000	272.50765				0.00	0	41,940,000
Total FRBI23 SPOT										0.00	0	41,940,000
Total For FRBI23										0.00	0	41,940,000
FRBI25 On 31/01/2025 Spot Bond			2.56500	115.77920	2.56500	115.72623				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.16000	156.99516	3.16000	156.91562				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.30500	196.23603	3.35000	194.96652				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			7.43600	70.00160	7.43700	69.98464				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			9.34700	44.76978	9.34700	44.75794				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.59000	43.37828	9.59000	43.36726				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	35.61706	100.00000	35.35601				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.32043		101.23095				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				100.77279		100.68924				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				100.67463		100.60166				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				100.73657		100.65692				0.00	0	0
Total FRC113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.71412		100.63556				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				100.68218		100.60709				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				100.79164		100.70605				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				100.70298		100.62563				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0

Contract 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 FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.74526		100.66332				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.90987		100.81003				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				100.88411		100.78709				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

Contract 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 FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	29.77026	100.09221	29.55187				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				100.64127		100.57061				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				83.96605		91.68756				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.72135		100.64333				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.72894		100.65011				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				100.66928		100.59688				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				100.66955		100.59583				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				100.86570		100.77068				0.00	0	0
Total FRC155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.65839		100.58587				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	70.80122	13.22500	70.72534				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				100.62265		100.55401				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				100.62340		100.55467				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				100.91610		100.81711				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				100.65021		100.57858				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.79500	104.85978	3.79500	104.80146				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				100.67698		100.60245				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				100.67698		100.60245				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.35169		101.27612				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				100.46011		100.38589				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				98.58996		98.51685				0.00	0	0
Total FRC174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.63979		100.56928				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.62563		100.55667				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.93238		101.84784				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				100.72673		100.64680				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				101.49404		101.42457				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				50.18162		65.03435				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				102.14376		102.06241				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				100.82882		100.73781				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				100.85104		100.75903				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				100.61893		100.55068				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				100.66955		100.59583				0.00	0	0
Total FRC188 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.66955		100.59583				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.74345		100.67917				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				100.30950		100.24216				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				100.32546		100.25472				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				100.26967		100.20715				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				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				100.21074		100.14607				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				100.70521		100.62762				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				100.14916		100.08425				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				100.20967		100.14714				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				100.14879		100.08404				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				100.14916		100.08425				0.00	0	0
Total FRC199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00003		99.93402				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00002		99.94006				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				100.00003		99.93402				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				100.00001		99.94030				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				101.69737		101.62455				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	101.73185	8.75000	101.66009				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20 On 20/06/2019 Spot Bond				104.65288		104.57757				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.88049	100.00000	10.80074				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.03727	100.00000	9.96370				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				95.92848		95.84143				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	13.41184	100.00000	13.31354				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.70153		100.62483				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	33.40434	100.00000	33.16216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21:On 07/05/2020 Spot Bond				101.58198		101.51128				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	10.61880	100.00000	10.54098				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21:On 07/11/2017 Spot Bond			100.00000	32.36528	100.00000	32.13064				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21:On 07/11/2019 Spot Bond				101.58194		101.51124				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21:On 07/11/2017 Spot Bond			100.00000	32.33705	100.00000	32.10261				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21:On 07/11/2017 Spot Bond				101.57812		101.50758				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21:On 07/11/2017 Spot Bond				101.49983		101.43270				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21:On 04/11/2019 Spot Bond				101.70629		101.63601				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22:On 04/11/2017 Spot Bond				101.60381		101.53769				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			3.21000	131.45769	3.21000	131.39075				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22:On 10/11/2016 Spot Bond				101.44821		101.38193				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				101.42939		101.36395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				101.42939		101.36395				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				101.37011		101.29932				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.82974		100.76504				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.68850		100.62370				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.51327		100.43176				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.70298		100.62563				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.45936		100.39229				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.06378		100.00000				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 31/01/2022 Spot Bond			4.07000	125.45637	4.07000	125.37966				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				101.00671		100.89632				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				101.16727		101.06241				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.95000		100.87597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.91166		101.84106				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			3.74000	127.73246	3.74000	127.66199				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				100.73191		100.65275				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			3.79000	127.38736	3.79000	127.31657				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.77000	127.52528	3.77000	127.45460				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			3.81000	133.17305	3.86000	133.03193				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			3.88000	144.93909	3.93000	144.80868				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				102.14027		102.06114				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				100.64434		100.57462				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				100.72743		100.64876				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				100.83898		100.74827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.81036		100.72275				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				100.68664		100.61106				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				100.68590		100.61041				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				100.71975		100.65751				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				102.25910		102.16580				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	16.03901	100.00000	15.92145				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	39.77155	100.00000	39.48004				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	60.82179	100.00000	60.38083				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	12.81190	100.00000	12.71800				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				99.95176		101.93234				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.92782		100.86539				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.11557		102.05192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.13091		100.06621				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.05484		98.99229				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.10212		99.03946				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.97259		101.89738				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.17800	107.62317	2.20550	106.76077				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.62000	113.95683	2.62000	113.90420				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				99.94025		101.76557				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.45226	10.38000	102.36670				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.45226	10.38000	102.36670				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				104.71665		104.63057				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.76000	111.29814	2.76000	111.24549				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.74500	211.50988	2.79000	210.12980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.73000	111.86149	2.73000	111.80885				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.77500	210.65560	2.82000	209.28169				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.18364		102.09782				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.65000	114.98458	2.65000	114.93120				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.92500	108.26044	2.92500	108.20779				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				58.37800		60.44800				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.92500	108.26044	2.92500	108.20779				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.89500	207.28025	2.94000	205.93080				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.94500	205.89334	2.99000	204.55394				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.58000	101.23872	2.58000	101.19228				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.97500	205.06665	3.02000	203.73324				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.20000	103.41837	3.20000	103.36579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.20000	156.35460	3.20000	156.27487				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.65000	96.05337	3.65000	96.00108				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.19000	156.51445	3.19000	156.43479				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				104.69479						0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.25000	155.55814	3.25000	155.47820				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.48500	191.61624	3.53000	190.38013				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				82.03330		84.29556				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.58000	97.15563	3.58000	97.10327				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.55000	97.63279	3.55000	97.58041				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.36000	100.72277	3.36000	100.67027				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.06000	158.60994	3.06000	158.53085				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.25500	197.54357	3.30000	196.26461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				101.30822		101.24786				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.61691		100.55685				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				106.33779		106.32390				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.19000	156.51445	3.19000	156.43479				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.19000	156.51445	3.19000	156.43479				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.46000	276.94296	2.46000	276.81831				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.35000	278.94419	2.35000	278.82113				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.07000	266.15061	3.07000	266.01770				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.87000	133.91343	2.87000	133.84888				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.82158		101.75531				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.40000	137.39564	2.40000	137.33461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				99.97784		99.91107				0.00	391,200,000	97,800,000
Total FRS56 SPOT										0.00	391,200,000	97,800,000
Total For FRS56										0.00	391,200,000	97,800,000
FRS59 On 07/10/2016 Spot Bond				100.25143		100.18166				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.66520		101.59658				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.60000	110.72619	2.60000	110.67524				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	42.79042	104.97509	42.45930				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	45.47487	101.07593	45.13836				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	39.91132	100.44759	39.61762				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	43.94226	100.76967	43.61797				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			2.26500	119.14302	2.31000	118.02896				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.51000	116.29666	2.51000	116.24397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.09529		99.09200			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.54000	116.01408	2.54000	115.96124			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.22114		101.14526			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.55000	275.31829	2.55000	275.19237			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.51508		101.44728			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.17823		101.10889			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			7.76500	102.87849	7.86000	102.75324		24,848,000,000,000.00	3,200,000,000	200,000,000	
Total FRX16 SPOT								24,848,000,000,000.00	3,200,000,000	200,000,000	
Total For FRX16								24,848,000,000,000.00	3,200,000,000	200,000,000	
FRX17 On 15/09/2017 Spot Bond			8.82000	102.41581	8.92500	102.18409		0.00	0	0	
Total FRX17 SPOT								0.00	0	0	
Total For FRX17								0.00	0	0	
FRX18 On 14/04/2018 Spot Bond			9.19000	105.32097	9.31000	105.00081		0.00	0	580,000,000	
Total FRX18 SPOT								0.00	0	580,000,000	
Total For FRX18								0.00	0	580,000,000	
FRX19 On 15/11/2019 Spot Bond			9.94000	98.62656	10.10000	98.05828		0.00	0	0	
Total FRX19 SPOT								0.00	0	0	
Total For FRX19								0.00	0	0	
FRX20 On 01/10/2020 Spot Bond			10.27000	97.02079	10.41500	96.43015		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			11.03000	87.09722	11.16000	86.45785				0.00	0	10,000,000
Total FRX23 SPOT										0.00	0	10,000,000
Total For FRX23										0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			11.16000	98.84585	11.29000	98.05052				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			11.56000	90.32959	11.69000	89.53293				0.00	0	510,000,000
Total FRX26 SPOT										0.00	0	510,000,000
Total For FRX26										0.00	0	510,000,000
FRX30 On 31/01/2030 Spot Bond			11.77000	90.80619	11.89500	89.96614				0.00	0	1,060,000,000
Total FRX30 SPOT										0.00	0	1,060,000,000
Total For FRX30										0.00	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			11.86000	87.44924	11.98000	86.64381				0.00	0	20,000,000
Total FRX31 SPOT										0.00	0	20,000,000
Total For FRX31										0.00	0	20,000,000
FRX45 On 14/04/2045 Spot Bond			11.57500	72.33542	11.68500	71.60691				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				100.58005		100.51726				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				100.58762		100.52402				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				100.60651		100.54086				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				100.63676		100.56786				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				100.65944		100.58809				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				100.75757		100.67565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.20637		101.14400				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.09341		101.03024				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.24970		101.18510				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.29783		101.23075				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.33793		101.26878				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.51424		101.43600				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	2.59824	100.00000	2.57940				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	0.43591	100.00000	0.43275				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	14.41097	100.00000	14.30535				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	2.41776	100.00000	2.40004				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	0.40563	100.00000	0.40266				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				100.06720		99.99996				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.55000	101.33662	10.65500	101.13318				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.11151		101.04677				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				101.14789		101.08109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.16245		101.09481				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.25695		101.18395				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.37309		101.29348				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.44558		101.36184				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT35 On 11/02/2016 Spot Bond				101.25139		101.19618				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	11.92721	100.00000	11.83980				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	29.68504	100.00000	29.46747				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.12289	100.00000	14.01939				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.33485	100.00000	11.25267				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.73011		101.66414				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.79665		101.72821				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.87924		101.80774				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				101.99393		101.91818				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.51518		101.45361				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.14094		101.07839				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				100.84022		100.77313				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.28537		101.21545				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				100.55696		100.49009				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				100.06157		99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00002	100.00000	0.00002				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.24332		101.17924				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				99.71356		99.63622				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	12.47124	100.00000	12.38082				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				100.77657		100.70942				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.63760		101.57231				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.46854		101.40262				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				101.34340		101.28819				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HILC26 On 14/04/2016 Spot Bond			100.00000	83.64233	100.00000	80.21978				0.00	0	0
Total HILC26 SPOT										0.00	0	0
Total For HILC26										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.61209	100.00000	8.54965				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.61209	100.00000	8.54965				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.13581	100.00000	9.06958				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.13581	100.00000	9.06958				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	9.80918	100.00000	9.73806				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	9.80918	100.00000	9.73806				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.63218	100.00000	10.55510				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00002		99.93547				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				100.07130		100.00004				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				101.91667		101.84976				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			10.43000	103.58238	10.53500	103.39131				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.49823		101.42082				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.41013		101.33726				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.82000	104.27151	9.95000	103.72458				0.00	0	997,637,600
Total HWAY20 SPOT										0.00	0	997,637,600
Total For HWAY20										0.00	0	997,637,600
HWAY2 On 07/12/2023 Spot Bond			2.34000	279.12698	2.34000	279.00406				0.00	0	3,125,220,000

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 HWAY23 SPOT									0.00	0	3,125,220,000
Total For HWAY23									0.00	0	3,125,220,000
HWAY2 On 07/12/2024 Spot Bond			2.21000	287.67856	2.21000	287.55492			0.00	0	13,210,000
Total HWAY24 SPOT									0.00	0	13,210,000
Total For HWAY24									0.00	0	13,210,000
HWAY3 On 28/02/2033 Spot Bond			2.57000	98.76527	2.57000	98.71971			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.07500	90.04610	11.18500	89.21195			0.00	0	11,670,000,000
Total HWAY34 SPOT									0.00	0	11,670,000,000
Total For HWAY34									0.00	0	11,670,000,000
HWAY3 On 31/07/2035 Spot Bond			11.07500	89.81775	11.18500	88.97486			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	53.64187	100.00000	53.24871			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	55.43162	100.00000	55.02535			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	59.07705	100.00000	58.64874			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.90000	122.21391	1.90000	122.16455		1,854,806,600,000.00		976,214,000	51,340,289,800
Total I2025 SPOT								1,854,806,600,000.00		976,214,000	51,340,289,800
Total For I2025								1,854,806,600,000.00		976,214,000	51,340,289,800
I2033 On 28/02/2033 Spot Bond			2.02000	100.99171	2.02000	100.94967		0.00	0	21,852,700,600	
Total I2033 SPOT								0.00	0	21,852,700,600	
Total For I2033								0.00	0	21,852,700,600	
I2038 On 31/01/2038 Spot Bond			2.00000	126.69031	2.00000	126.63813		216,190,611,600,000.00	108,095,305,800	178,091,185,200	
Total I2038 SPOT								16,190,611,600,000.00	108,095,305,800	178,091,185,200	
Total For I2038								16,190,611,600,000.00	108,095,305,800	178,091,185,200	
I2046 On 31/03/2046 Spot Bond			1.99000	127.10730	2.02000	126.23644		171,263,069,162,000.00	86,061,843,800	82,693,869,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 SPOT									*1,263,069,162,000.00	86,061,843,800	82,693,869,700
Total For I2046									*1,263,069,162,000.00	86,061,843,800	82,693,869,700
I2050 On 31/12/2050 Spot Bond			1.99000	135.50225	2.01750	134.55610			69,510,461,996,000.00	34,929,880,400	56,413,334,099
Total I2050 SPOT									*9,510,461,996,000.00	34,929,880,400	56,413,334,099
Total For I2050									*9,510,461,996,000.00	34,929,880,400	56,413,334,099
IBL21 On 15/03/2016 Spot Bond			9.23500	103.26573	9.33000	103.17264			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			9.30000	104.72694	9.40500	104.44508			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			9.05500	102.98831	9.15000	102.86047			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				101.60528		101.54020			0.00	0	30,000,000
Total IBL33 SPOT									0.00	0	30,000,000
Total For IBL33									0.00	0	30,000,000
IBL34 On 31/01/2017 Spot Bond			2.65000	134.72781	2.70000	134.59717			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.47000	136.87047	2.47000	136.80889			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				100.70605		100.64163			0.00	0	10,000,000
Total IBL38 SPOT									0.00	0	10,000,000
Total For IBL38									0.00	0	10,000,000
IBL39 On 02/04/2018 Spot Bond			9.42000	101.28472	9.52500	101.00460			0.00	0	40,000,000
Total IBL39 SPOT									0.00	0	40,000,000
Total For IBL39									0.00	0	40,000,000
IBL42 On 15/06/2017 Spot Bond				101.15247		101.08741			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			10.18000	95.20384	10.30000	94.83926			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			10.67000	89.17241	10.80000	88.71103				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.66174		100.60215				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.60000	97.73686	9.70500	97.46268				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			10.66000	98.66789	10.79000	98.14237				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				101.49383		101.43233				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.79245		100.72801				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.38500	102.78167	8.48000	102.66364				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.96000	99.70508	10.08000	99.36939				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.73272		101.66389				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.29883		101.23740				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			9.07000	103.09713	9.17500	102.91733				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.92000	101.99263	10.04000	101.60346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			11.12000	99.73774	11.25000	98.99140				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.38141		100.31733				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				99.86458		99.80600				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.28003		101.21710				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.66891		101.60647				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.70206		101.63837				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				100.76255		100.69663				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.20000	131.52917	3.20000	131.46229				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				100.43843		100.37233				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	16.62998	100.00000	16.50941				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.25898		101.19329				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.29978		101.23203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.16471		101.09879				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.20137		101.13340				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			11.17000	96.12441	11.30000	95.45018				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01566	100.00000	0.01555				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				99.96025		99.90292				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				99.58211		99.52134				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.74000	93.21358	10.86500	92.70294				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.29146		101.22731				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				100.78780		100.72093				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.39000	91.32223	11.52000	90.57769				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.41339		101.34657				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.18000	95.86423	12.30000	94.99984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.32134	5.00000	102.28015				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.23546	5.00000	101.19448				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.38039	4.00000	101.34731				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.01145	4.00000	100.97866				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	85.30574	100.00000	84.72410				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	85.25783	100.00000	84.67654				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	85.25783	100.00000	84.67654				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.79000	94.65358	9.92000	93.85381				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.33032	9.20000	104.25291				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.94869	100.00000	7.89043				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				102.05000		101.96376				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	25.77308	100.00000	25.58623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	31.40284	100.00000	31.17518				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	2.40173	100.00000	2.38812				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	9.23025	100.00000	9.16260				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	12.05383	100.00000	11.96644				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.60677	100.00000	12.51436				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.60827	100.00000	8.55124				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	57.31883	100.00000	56.89871				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	10.70009	100.00000	10.62166				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	17.97448	100.00000	17.84274				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	72.13591	100.00000	71.72527				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	84.82477	100.00000	84.25674				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 20/12/2016 Spot Bond			100.00000	72.90500	100.00000	50.90833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	37.13720	100.00000	36.54713				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	37.13720	100.00000	26.97300				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	99.18478	100.00000	100.00000				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	43.01880	100.00000	42.70350				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN325U On 15/02/2016 Spot Bond			100.00000	94.12913	100.00000	93.41604				0.00	0	0
Total IN325U SPOT										0.00	0	0
Total For IN325U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	99.44751	100.00000	97.82609				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	99.44751	100.00000	97.82609				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.90000	99.86785	6.90000	99.86785				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.90000	99.60458	6.90000	99.60458				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
INA606 On 09/02/2016 Spot Bond			6.90000	99.47347	6.90000	99.47347				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INA608 On 23/02/2016 Spot Bond			7.00000	99.20096	7.00000	99.20096				0.00	0	0
Total INA608 SPOT										0.00	0	0
Total For INA608										0.00	0	0
INA609 On 01/03/2016 Spot Bond			7.00000	99.06902	7.00000	99.06902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA609 SPOT										0.00	0	0
Total For INA609										0.00	0	0
INA614 On 05/04/2016 Spot Bond			7.10000	98.39230	7.10000	98.39230				0.00	0	0
Total INA614 SPOT										0.00	0	0
Total For INA614										0.00	0	0
INF547 On 10/05/2016 Spot Bond				101.27496		101.21527				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.10772	100.77660	11.11315	100.68479				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.10772	100.51668	11.11315	100.42510				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				100.68358		100.60736				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				100.67167		100.59684				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.88764	6.50000	101.83423				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				100.69556		100.61901				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				89.25526		89.25526				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.12329		100.06161				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.64937		100.57566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.86579		100.80076			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				105.09726		105.03459			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				101.93301		101.84229			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				99.94655		99.86661			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	99.72678	100.00000	98.91599			0.00	0	0
Total IP276U SPOT									0.00	0	0
Total For IP276U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800			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				100.02121		100.04128			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				100.02258		100.04182			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			8.88500	102.21102	9.33000	101.62623		63,972,000,000,000.00	7,200,000,000	300,000,000	
Total IPF06 SPOT								3,972,000,000,000.00	7,200,000,000	300,000,000	
Total For IPF06								3,972,000,000,000.00	7,200,000,000	300,000,000	
IPF07 On 01/07/2017 Spot Bond				100.30844		100.24196		0.00	0	0	
Total IPF07 SPOT								0.00	0	0	
Total For IPF07								0.00	0	0	
IPF08 On 01/07/2018 Spot Bond				100.31532		100.24739		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				100.31993		100.25104		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.06022		99.99983				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.06342						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.06153		99.99994				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.00947		100.94090				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.71282		100.64563				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.73443		100.66520				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.74739		100.67693				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.61098		100.54290				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.61826		100.54937				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.62554		100.55584				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC08 SPOT										0.00	0	0
Total For IPFC08										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			11.11000	94.62340	11.23500	94.06813				0.00	0	6,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL10 SPOT									0.00	0	6,850,000,000
Total For IPL10									0.00	0	6,850,000,000
IPL6 On 28/09/2017 Spot Bond			9.94000	102.73741	10.04500	102.49479			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.28847		100.22112			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.15934		100.08999			0.00	0	10,000,000
Total IPL8 SPOT									0.00	0	10,000,000
Total For IPL8									0.00	0	10,000,000
IPL9 On 20/05/2021 Spot Bond				101.22878		101.16112			0.00	0	4,452,100,000
Total IPL9 SPOT									0.00	0	4,452,100,000
Total For IPL9									0.00	0	4,452,100,000
IV015 On 20/09/2022 Spot Bond				101.70448		101.63216			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.05997		100.98273			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.15000	131.88726	3.15000	131.82073			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.75000	147.84746	3.75000	147.76554			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				100.34724		100.27181			0.00	400,000,000	210,000,000
Total IV022 SPOT									0.00	400,000,000	210,000,000
Total For IV022									0.00	400,000,000	210,000,000
IV023 On 11/07/2022 Spot Bond				100.17367		100.09827			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				99.92279		102.11451			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				100.87135		100.79604			0.00	0	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 IV025 SPOT										0.00	0	10,000,000
Total For IV025										0.00	0	10,000,000
IV026 On 27/09/2024 Spot Bond				98.69479		98.61876				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.90000	103.98297	3.90000	103.92428				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.90000	103.98297	3.90000	103.92428				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				100.98922		100.91027				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.25870		101.17959				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	13.55407	100.00000	13.45473				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			11.71000	106.88956	11.83000	106.54798				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				103.62370		103.54365				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.85000	146.35923	3.85000	146.27694				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.90000	99.92444	6.90000	99.98110				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.90000	99.45477	6.90000	99.45477				0.00	0	0
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.90000	99.32405	6.90000	99.32405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA605 SPOT									0.00	0	0
Total For IVA605									0.00	0	0
IVA606 On 11/02/2016 Spot Bond			6.90000	99.19368	6.90000	99.19368			0.00	0	0
Total IVA606 SPOT									0.00	0	0
Total For IVA606									0.00	0	0
IVA607 On 18/02/2016 Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0
Total IVA607 SPOT									0.00	0	0
Total For IVA607									0.00	0	0
IVA609 On 03/03/2016 Spot Bond			7.00000	98.65665	7.00000	98.65665			0.00	0	0
Total IVA609 SPOT									0.00	0	0
Total For IVA609									0.00	0	0
IVA610 On 10/03/2016 Spot Bond			7.10000	98.50542	7.10000	98.50542			0.00	0	0
Total IVA610 SPOT									0.00	0	0
Total For IVA610									0.00	0	0
IVA614 On 07/04/2016 Spot Bond			100.00000	82.02247	100.00000	81.47321		50,000,000,000,000.00	500,000,000	500,000,000	
Total IVA614 SPOT								50,000,000,000,000.00	500,000,000	500,000,000	
Total For IVA614								50,000,000,000,000.00	500,000,000	500,000,000	
IVC002 On 12/02/2020 Spot Bond			100.00000		0.00000	100.00000		0.00	0	0	
Total IVC002 SPOT								0.00	0	0	
Total For IVC002								0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC006 On 28/01/2016 Spot Bond				101.67625		101.61440		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				100.29621		100.23171		0.00	0	0	
Total IVC007 SPOT								0.00	0	0	
Total For IVC007								0.00	0	0	
IVC014 On 20/05/2016 Spot Bond				101.20167		101.13954		0.00	0	0	
Total IVC014 SPOT								0.00	0	0	
Total For IVC014								0.00	0	0	
IVC015 On 22/05/2016 Spot Bond				101.30069		101.22994		0.00	0	0	
Total IVC015 SPOT								0.00	0	0	
Total For IVC015								0.00	0	0	
IVC016 On 31/05/2017 Spot Bond				101.06803		101.00160		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.13458		100.01275				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				100.13539		100.01316				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				100.13700		100.01399				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				100.12973		100.01029				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				99.97912		99.91621				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.74642		101.68106				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				100.62928		100.56119				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.30824		101.24354				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.06361		101.00221				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.05353		100.99270				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				100.31932		100.24987				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				99.85802		99.79662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.58762		100.52402				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				100.42871		100.36058				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				100.43894		100.36918				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				100.43893		100.36917				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			10.52000	96.52903	10.64000	96.11202				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.66423	100.00000	14.56691				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	12.93961	100.00000	11.83391				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			10.78000	94.01962	10.90500	93.44955				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.77944		101.71283				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				100.58632		100.52668				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.65762		101.58645				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.28552		101.21560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.05106		100.98128				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.71287		101.64346				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				101.43694		101.37116				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.54676		101.47494				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				100.98267		100.91740				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				100.49697		100.42558				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				101.69104		101.62777				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.31882		100.24946				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				100.85126		100.78586				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.72235		101.65393				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				100.33120		100.25986				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				101.36836		101.30076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.65827		101.58425				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				100.79466		100.72422				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				100.91323		100.84206				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				100.67763		100.61165				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				101.62426		101.55732				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	1.69186	100.00000	1.68228				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				102.01655		101.93647				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	91.47870	100.00000	90.79602				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.93080		100.86231				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				100.82777		100.75621				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				100.95444		100.88314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				103.39326		103.31423				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				102.02701		101.94651				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				102.05608		101.97021				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.94000	127.28529	10.07000	126.14559				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				100.36079		100.29617				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				100.75872		100.69120				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				100.96943		100.90547				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				100.61928		100.55341				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.80125		101.73299				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			11.24000	96.35866	11.37000	95.88618				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.83339	9.71000	103.75316				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				101.66547		101.59931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.96000	100.02643	10.06500	99.80059				0.00	0	3,280,000,000
Total LGL02 SPOT										0.00	0	3,280,000,000
Total For LGL02										0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			10.15000	97.35532	10.25500	97.07901				0.00	0	200,000,000
Total LGL03 SPOT										0.00	0	200,000,000
Total For LGL03										0.00	0	200,000,000
LGL04 On 14/08/2020 Spot Bond			11.36000	96.22930	11.49000	95.71135				0.00	0	590,000,000
Total LGL04 SPOT										0.00	0	590,000,000
Total For LGL04										0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.87114		100.79582				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL03 On 13/12/2016 Spot Bond				101.20132		101.09745				0.00	1,400,000,000	700,000,000
Total LHL03 SPOT										0.00	1,400,000,000	700,000,000
Total For LHL03										0.00	1,400,000,000	700,000,000
LHL13 On 10/09/2016 Spot Bond				100.91302		100.84186				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				101.15784		101.05918				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			14.25000	99.35425	14.37000	98.94666				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			15.24000	98.91830	15.37000	98.41052				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.65528		101.56173				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				101.31384		101.24593				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				101.39400		101.32196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.49015		101.41315				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	99.94633				0.00	0	0
Total MAQ076 SPOT										0.00	0	0
Total For MAQ076										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				101.28226		101.21969				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ07 On 12/12/2016 Spot Bond				100.61435		100.55980				0.00	0	0
Total MAQ078 SPOT										0.00	0	0
Total For MAQ078										0.00	0	0
MAQ07 On 15/02/2016 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total MAQ079 SPOT										0.00	0	0
Total For MAQ079										0.00	0	0
MAQ08 On 18/04/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total MAQ080 SPOT										0.00	0	0
Total For MAQ080										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.54913		102.48645				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				102.56800		102.50489				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.72624		89.67497				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.11620		89.06225				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				94.94391		95.47309				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				102.12864		102.07005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03:On 01/10/2017 Spot Bond				100.77858		100.71451				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				100.53117		100.47189				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				100.82647		100.76429				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				101.29427		101.23119				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03:On 17/04/2017 Spot Bond				99.88250		99.82425				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04:On 07/08/2016 Spot Bond				101.37948		101.31758				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04:On 07/08/2017 Spot Bond				101.41010		101.34687				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04:On 11/04/2016 Spot Bond				100.14445		100.08156				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				100.01846		100.04018				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04:On 17/08/2018 Spot Bond				101.47505		101.41033				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04:On 07/06/2019 Spot Bond				100.23531		100.16991				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.38146		100.31738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	106.13792	2.30000	106.13120				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.39982		100.53081				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.53975		100.48538				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	85.08159	100.00000	84.49074				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	38.18864	100.00000	37.90874				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	31.05329	100.00000	30.82816				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	31.11875	100.00000	30.89313				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	31.57942	100.00000	31.35047				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	38.08543	100.00000	37.80931				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.66884		101.60640				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			10.15000	99.27543	10.27000	98.87601				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			10.20000	98.78508	10.32000	98.38716				0.00	0	80,000,000

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 MBSA02 SPOT									0.00	0	80,000,000
Total For MBSA02									0.00	0	80,000,000
MEFSA On 05/10/2016 Spot Bond				102.14814		102.08046			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				100.27460		100.20832			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				100.28616		100.21721			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			9.23500	102.00513	9.34000	101.85803			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			10.17000	98.24676	10.29000	97.86960			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			11.03500	95.95470	11.16000	95.35038			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.60274		100.53751			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			11.04000	98.45131	11.17000	97.98061			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			10.16000	99.44124	10.26500	99.23041			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	100.00000			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.00000			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				100.70945		100.64259			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0:On 17/03/2026 Spot Bond			10.91000	100.10245	11.03500	99.54187				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				100.46494		100.39159				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0:On 12/08/2030 Spot Bond			12.59000	97.80151	12.72000	97.03125				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0:On 12/08/2017 Spot Bond			12.15000	98.94888	12.28000	98.30025				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	56.33818	100.00000	55.92526				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02:On 31/05/2017 Spot Bond			9.86000	99.39788	9.96500	99.18907				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04:On 13/07/2017 Spot Bond			9.82000	100.55515	9.92500	100.33272				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
N4A211:On 14/08/2020 Spot Bond			100.89771	8.04261	100.89771	7.98383				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302:On 14/08/2020 Spot Bond			100.61875	8.14250	100.61875	8.08315				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305:On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308:On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311:On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
N4A411On 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				100.57626		100.51388				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				100.61409		100.54763				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				100.62166		100.55438				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				100.70401		100.62786				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				93.59227		93.51919				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.44614	100.00000	11.36225				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.25017	100.00000	12.16039				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			11.22000	87.46484	11.35000	86.83402				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.91000	95.97537	11.03500	95.47342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10/On 25/07/2016 Spot Bond			8.76000	102.40168	8.85500	102.28262				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			10.58000	95.04329	10.71000	94.49785				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			10.36000	99.24500	10.48500	98.68434				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			10.82000	97.39196	10.95000	96.64333				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				101.76629		101.70538				0.00	12,400,000	3,100,000
Total NBK13B SPOT										0.00	12,400,000	3,100,000
Total For NBK13B										0.00	12,400,000	3,100,000
NBK14/On 26/06/2021 Spot Bond			10.72000	94.81868	10.84500	94.25211				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			10.96000	94.37447	11.08500	93.78328				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I/On 27/08/2017 Spot Bond				101.90150		101.83985				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			11.55000	92.39386	11.68000	91.65101				0.00	0	890,000,000
Total NBK16A SPOT										0.00	0	890,000,000
Total For NBK16A										0.00	0	890,000,000
NBK16I/On 25/07/2016 Spot Bond				101.56172		101.50214				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			11.72000	91.94889	11.85000	91.15820				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I/On 28/11/2016 Spot Bond				101.03703		100.97693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18/On 01/06/2020 Spot Bond			10.67000	96.36776	10.80000	95.85483				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				100.38467		100.32147				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			11.11000	94.65349	11.23500	94.03485				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				100.09937		100.03517				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			11.79000	92.89915	11.92000	92.09481				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				100.44262		100.37796				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.99000	91.54301	12.12000	96.01374				0.00	0	10,000,000
Total NBK21A SPOT										0.00	0	10,000,000
Total For NBK21A										0.00	0	10,000,000
NBK21I On 10/11/2017 Spot Bond				101.27014		101.20532				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			10.04000	101.77855	10.14500	101.18648				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.38612		101.32027				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			11.64000	96.21998	11.77000	95.41260				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.42263		101.35513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24 On 19/11/2027 Spot Bond			11.89000	95.78293	12.02000	94.91691			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.46346		101.39536			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.52283		101.45078			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				99.91039		101.95899			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.86793		100.80230			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.28341		101.21649			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			10.18000	107.67591	10.30000	107.22196			0.00	0	600,000,000
Total NBK3A SPOT									0.00	0	600,000,000
Total For NBK3A									0.00	0	600,000,000
NBK4 On 28/10/2024 Spot Bond			12.11500	36.65670	12.24500	36.25145			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				99.97739		99.91006			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.68500	103.08563	8.90000	102.97263		34,740,000,000,000.00	4,000,000,000	0	0
Total NBK9A SPOT								34,740,000,000,000.00	4,000,000,000	0	0
Total For NBK9A								34,740,000,000,000.00	4,000,000,000	0	0
NBK9B On 23/03/2016 Spot Bond				100.56559		100.50036			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				99.85136		99.78715			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				101.77959		101.71298				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				97.51597		97.45864				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				101.40782		101.33832				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				100.62730		100.55942				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				100.63544		100.56767				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				100.57848		100.51585				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				100.55996		100.49810				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.55959		100.49777				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				101.63940		101.57730				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				100.63979		100.56928				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.28500	100.20161	11.41500	99.44617				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				100.63606		100.56597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.32000	99.07563	11.45000	98.32668				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				100.63979		100.56928				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				100.57864		100.51477				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				100.59752		100.53285				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				100.64574		100.57460				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				100.65318		100.58123				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.04275		100.97505				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.15688		100.08873				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				100.63755		100.56730				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				100.22228		100.15414				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				102.08528		102.01059				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.99745		99.91989				0.00	0	60,000,000

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 NED14 SPOT									0.00	0	60,000,000
Total For NED14									0.00	0	60,000,000
NED15 On 08/04/2024 Spot Bond			11.38000	100.54214	11.50000	100.13904			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				97.71763		97.63896			0.00	0	220,000,000
Total NED16 SPOT									0.00	0	220,000,000
Total For NED16									0.00	0	220,000,000
NED17 On 14/10/2024 Spot Bond				100.10084		100.02520			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				100.00018		99.92815			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				100.38778		100.30434			0.00	200,000,000	50,000,000
Total NED19 SPOT									0.00	200,000,000	50,000,000
Total For NED19									0.00	200,000,000	50,000,000
NED20 On 01/07/2020 Spot Bond			12.59000	96.18201	12.72000	95.66475			0.00	0	1,990,000,000
Total NED20 SPOT									0.00	0	1,990,000,000
Total For NED20									0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.23222		100.17322			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.07515	9.44500	115.98690			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.36000	174.93487	2.36000	174.85756			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.76000	113.96538	2.76000	113.91146			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.35600	3.45000	193.27149				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.15000	110.43318	3.15000	110.37747				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.34000	143.98639	3.34000	143.91136				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.25000	155.55814	3.25000	155.47820				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			10.09000	101.88672	10.22000	101.35083				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			10.72000	100.62846	10.85000	100.09793				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.43019		101.37135				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.12556		101.06429				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.16370		101.10037				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.14084		101.07876				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.20789		101.14217				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			10.92000	100.66318	11.05000	100.13286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1: On 22/05/2050 Spot Bond				101.18656		101.12199				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond				101.17132		101.10759				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1: On 22/05/2052 Spot Bond				101.27326		101.20399				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			11.12000	100.69787	11.25000	100.16775				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.20179		101.13640				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.20942		101.14362				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.33870		101.26589				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.49078		101.40971				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.39808		101.32205				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.23226		101.16522				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.97000	107.17606	10.09000	106.78689				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			10.84000	109.26988	10.96500	108.56102				0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.25500	175.81091	2.25500	175.73470				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			12.19000	101.98948	12.32000	101.05907				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				101.66115		101.59735				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				100.63142		100.56333				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.04788		100.98270				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				101.00231		100.93525				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				99.80344		101.78815				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				101.23443		101.15773				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				101.50952		101.41364				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	19.27947	100.00000	19.13969				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				101.62967		101.55720				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			11.24000	95.21898	11.37000	94.75054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.84973		100.77595				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			11.44000	97.76572	11.56500	97.28485				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			12.00000	96.21995	12.13000	95.59949				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			12.54000	95.10950	12.67000	94.36162				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				100.84732		100.77405				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.99000	98.83731	12.12000	98.17823				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.44000	97.86307	12.57000	97.08028			29,856,000,000,000.00	2,400,000,000	2,200,000,000	
Total OML10 SPOT									29,856,000,000,000.00	2,400,000,000	2,200,000,000	
Total For OML10									29,856,000,000,000.00	2,400,000,000	2,200,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	62.01349	100.00000	61.56389				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				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				100.88377		100.81923				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				97.53316		97.47099				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				100.92956		100.86746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				101.00440		100.93916				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				101.47202		101.40884				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.48173		100.41747				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.01859		99.95065				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.80187		101.73662				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			11.01000	95.85468	11.13500	95.28354				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.71938		101.65687				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.73979		101.67653				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.78515		101.72022				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.98015		101.90804				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				102.02550		101.95171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.73210		101.66041				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			9.36000	40.34270	9.49000	39.81846				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R159 On 15/09/2016 Spot Bond			7.73500	108.23126	7.83000	108.10090			201,883,500,000.00	26,100,000	175,476,100,000	
Total R159 SPOT									201,883,500,000.00	26,100,000	175,476,100,000	
Total For R159									201,883,500,000.00	26,100,000	175,476,100,000	
R159P On 15/09/2016 Spot Bond			7.56500	95.24145	7.66000	95.12529			0.00	0	0	
Total R159P SPOT									0.00	0	0	
Total For R159P									0.00	0	0	
R186 On 21/12/2026 Spot Bond			9.54000	107.21455	9.67000	106.22879			247,211,536,000,000.00	1,493,418,400,000	1,985,289,036,500	
Total R186 SPOT									17,211,536,000,000.00	493,418,400,000	1,985,289,036,500	
Total For R186									17,211,536,000,000.00	493,418,400,000	1,985,289,036,500	
R187P On 21/12/2026 Spot Bond			9.28000	37.12477	9.41000	36.59692			0.00	0	0	
Total R187P SPOT									0.00	0	0	
Total For R187P									0.00	0	0	
R188P On 21/12/2027 Spot Bond			9.20000	34.21590	9.33000	33.68757			0.00	0	0	
Total R188P SPOT									0.00	0	0	
Total For R188P									0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.85000	288.26026	1.85000	288.14477			9,057,928,930,000.00	4,896,177,800	19,615,278,400	
Total R197 SPOT									9,057,928,930,000.00	4,896,177,800	19,615,278,400	
Total For R197									9,057,928,930,000.00	4,896,177,800	19,615,278,400	
R202 On 07/12/2033 Spot Bond			1.94500	235.92274	1.99000	234.36544			191,006,130,370,000.00	98,203,666,000	226,850,339,800	
Total R202 SPOT									11,006,130,370,000.00	98,203,666,000	226,850,339,800	
Total For R202									11,006,130,370,000.00	98,203,666,000	226,850,339,800	
R2023 On 28/02/2023 Spot Bond			9.42000	94.46424	9.55000	93.76737			851,428,466,000,000.00	196,542,300,000	632,886,523,100	
Total R2023 SPOT									11,428,466,000,000.00	196,542,300,000	632,886,523,100	
Total For R2023									11,428,466,000,000.00	196,542,300,000	632,886,523,100	
R203 On 15/09/2017 Spot Bond			8.30000	102.73909	8.40500	102.51008			401,473,243,960,000.00	530,297,981,200	1,288,790,179,900	
Total R203 SPOT									11,473,243,960,000.00	530,297,981,200	288,790,179,900	
Total For R203									11,473,243,960,000.00	530,297,981,200	288,790,179,900	
R2030 On 31/01/2030 Spot Bond			9.91000	89.39647	10.03500	88.49242			697,892,921,000,000.00	70,423,100,000	976,903,501,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									17,892,921,000,000.00	70,423,100,000	376,903,501,700
Total For R2030									17,892,921,000,000.00	70,423,100,000	376,903,501,700
R2032 On 31/03/2032 Spot Bond			10.01000	88.48615	10.13000	87.56929			320,529,210,000,000.00	131,921,000,000	305,101,178,500
Total R2032 SPOT									20,529,210,000,000.00	131,921,000,000	305,101,178,500
Total For R2032									20,529,210,000,000.00	131,921,000,000	305,101,178,500
R2035 On 28/02/2035 Spot Bond			10.10000	93.12904	10.21000	92.21059			886,175,000,000,000.00	186,750,000,000	786,543,400,000
Total R2035 SPOT									16,175,000,000,000.00	186,750,000,000	786,543,400,000
Total For R2035									16,175,000,000,000.00	186,750,000,000	786,543,400,000
R2037 On 31/01/2037 Spot Bond			10.13000	89.86487	10.24000	88.95745			062,741,510,000,000.00	203,627,000,000	495,058,659,900
Total R2037 SPOT									2,741,510,000,000.00	203,627,000,000	495,058,659,900
Total For R2037									2,741,510,000,000.00	203,627,000,000	495,058,659,900
R204 On 21/12/2018 Spot Bond			8.75000	98.70253	8.87000	98.33283			671,911,519,750,000.00	648,218,459,400	859,708,898,200
Total R204 SPOT									71,911,519,750,000.00	648,218,459,400	359,708,898,200
Total For R204									71,911,519,750,000.00	648,218,459,400	359,708,898,200
R2040 On 31/01/2040 Spot Bond			10.21000	93.40574	10.32000	92.44702			756,120,000,000,000.00	172,000,000,000	224,300,000,000
Total R2040 SPOT									6,120,000,000,000.00	172,000,000,000	224,300,000,000
Total For R2040									6,120,000,000,000.00	172,000,000,000	224,300,000,000
R2044 On 31/01/2044 Spot Bond			10.21000	90.63577	10.31500	89.71753			534,736,570,000,000.00	150,317,000,000	469,030,066,700
Total R2044 SPOT									14,736,570,000,000.00	150,317,000,000	469,030,066,700
Total For R2044									14,736,570,000,000.00	150,317,000,000	469,030,066,700
R2048 On 28/02/2048 Spot Bond			10.17500	89.93823	10.28500	88.96194			333,670,845,000,000.00	229,353,400,000	993,275,542,100
Total R2048 SPOT									13,670,845,000,000.00	229,353,400,000	993,275,542,100
Total For R2048									13,670,845,000,000.00	229,353,400,000	993,275,542,100
R207 On 15/01/2020 Spot Bond			9.04000	94.17010	9.17000	93.68988			854,887,144,000,000.00	315,806,100,000	994,419,985,700
Total R207 SPOT									4,887,144,000,000.00	315,806,100,000	994,419,985,700
Total For R207									4,887,144,000,000.00	315,806,100,000	994,419,985,700
R208 On 31/03/2021 Spot Bond			9.21000	92.02478	9.33500	91.48184			190,515,752,685,000.00	346,418,648,500	645,417,859,900
Total R208 SPOT									10,515,752,685,000.00	346,418,648,500	645,417,859,900
Total For R208									10,515,752,685,000.00	346,418,648,500	645,417,859,900
R209 On 31/03/2036 Spot Bond			10.02500	69.42479	10.13500	68.67484			887,222,650,000,000.00	886,506,000,000	290,082,840,200
Total R209 SPOT									17,222,650,000,000.00	886,506,000,000	290,082,840,200
Total For R209									17,222,650,000,000.00	886,506,000,000	290,082,840,200
R210 On 31/03/2028 Spot Bond			1.85000	179.75017	1.85000	179.67817			226,528,591,690,000.00	122,447,887,400	98,923,246,900
Total R210 SPOT									16,528,591,690,000.00	122,447,887,400	98,923,246,900
Total For R210									16,528,591,690,000.00	122,447,887,400	98,923,246,900
R211 On 31/01/2017 Spot Bond			1.95000	135.67929	2.00000	135.55514			214,500,000,000.00	110,000,000	25,023,879,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 SPOT									214,500,000,000.00	110,000,000	25,023,879,900
Total For R211									214,500,000,000.00	110,000,000	25,023,879,900
R212 On 31/01/2022 Spot Bond			1.90000	141.21502	1.90000	141.15799			3,395,714,580,000.00	1,787,218,200	209,907,107,400
Total R212 SPOT									3,395,714,580,000.00	1,787,218,200	209,907,107,400
Total For R212									3,395,714,580,000.00	1,787,218,200	209,907,107,400
R213 On 28/02/2031 Spot Bond			9.93000	80.00621	10.05000	79.17439			726,467,966,533,000.00	274,568,778,100	819,062,279,600
Total R213 SPOT									726,467,966,533,000.00	274,568,778,100	819,062,279,600
Total For R213									726,467,966,533,000.00	274,568,778,100	819,062,279,600
R214 On 28/02/2041 Spot Bond			10.12500	69.69409	10.23500	68.92545			081,152,925,000,000.00	304,311,400,000	283,319,730,700
Total R214 SPOT									081,152,925,000,000.00	304,311,400,000	283,319,730,700
Total For R214									081,152,925,000,000.00	304,311,400,000	283,319,730,700
R229C On 15/03/2016 Spot Bond			7.55500	98.83394	7.65000	98.75808			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			7.56500	95.24145	7.66000	95.12529			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R329C On 21/06/2016 Spot Bond			7.55500	96.89144	7.65000	96.79464			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			7.61500	93.33094	7.71000	93.19430			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			8.27500	89.09894	8.38000	88.91134			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			8.32500	85.47997	8.43000	85.25671			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			8.75500	81.24797	8.87500	80.96432			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			8.73500	77.88412	8.85500	77.56772			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			8.71500	74.67385	8.83500	74.32786			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			8.70500	71.58272	8.82500	71.21014				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			9.00000	67.74516	9.13000	67.32422				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			8.98000	64.88902	9.11000	64.44581				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			9.13000	61.61926	9.25500	61.17578				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			9.10000	59.02938	9.22500	58.56962				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			9.07000	56.56460	9.19500	56.09057				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			9.04000	54.21831	9.16500	53.73188				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			9.00000	52.02122	9.12500	51.52377				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			8.96000	49.93230	9.08500	49.42533				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			9.48000	45.83146	9.61000	45.32005				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			9.44000	43.90674	9.57000	43.38993				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.40000	42.07896	9.53000	41.55791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			9.36000	40.34270	9.49000	39.81846			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			9.32000	38.69289	9.45000	38.16642			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			9.28000	37.12477	9.41000	36.59692			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			9.24000	35.63385	9.37000	35.10540			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			9.20000	34.21590	9.33000	33.68757			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				100.76740		100.69923			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.84181		101.70836			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				100.70757		100.63815			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				100.97637		100.90029			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	45.47026	100.00000	45.14061			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	25.83567	100.00000	25.64836			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	42.15124	100.00000	41.84230			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	60.73224	100.00000	60.28710				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	21.90691	100.00000	21.74634				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	29.08543	100.00000	28.86100				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	9.15059	100.00000	9.11214				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	20.99529	100.00000	20.83329				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	16.06571	100.00000	15.94175				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	11.17979	100.00000	11.09353				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				100.85052		100.78262				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				100.64487		100.58123				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.53192		101.46568				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.20639		101.13540				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.53692		100.47372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				101.08965		101.02616				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				99.82288		101.61338				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				100.26224		100.20018				0.00	0	0
Total RDFC26 SPOT										0.00	0	0
Total For RDFC26										0.00	0	0
RDFC2 On 02/06/2016 Spot Bond				101.05361		100.99200				0.00	0	0
Total RDFC27 SPOT										0.00	0	0
Total For RDFC27										0.00	0	0
RDFC2 On 02/12/2016 Spot Bond				100.94220		100.87929				0.00	0	0
Total RDFC28 SPOT										0.00	0	0
Total For RDFC28										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.27806		101.20854				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				99.95921		99.89777				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
REBC0 On 21/11/2016 Spot Bond				101.16296		101.09774				0.00	0	0
Total REBC03 SPOT										0.00	0	0
Total For REBC03										0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.01303		100.92546				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				100.38208		100.29224				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	22.44501	100.00000	22.28049				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	14.28165	100.00000	14.17697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	10.97289	100.00000	10.89246				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.70707	100.00000	9.63592				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.00954		101.94211				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.62220		101.55421				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.05942		100.99468				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.15640		102.06195				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.27449		101.20995				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				100.94621		100.87717				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				100.24007		100.17857				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				91.70873		91.54563				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				101.76138		101.53707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				101.69961		101.46240				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				100.66605		100.57035				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.82058		84.70886				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.44680	12.35000	107.34188				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	17.08120	100.00000	16.95737				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.32974		102.25331				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	9.69956	100.00000	9.62768				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	52.59983	100.00000	52.21431				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	96.56085	100.00000	95.80052				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.74069	100.00000	14.68687				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	64.51849	100.00000	64.05073				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.60195		102.46234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS001 On 30/04/2025 Spot Bond				62.89315		62.85015				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			10.53000	100.17512	10.65500	99.60352				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.97000	93.41161	11.10000	92.69128				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.28000	94.12202	11.40000	93.27743				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RWC01 On 26/02/2016 Spot Bond				100.97475		100.91852				0.00	0	0
Total RWC01 SPOT										0.00	0	0
Total For RWC01										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.48037		100.46247				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.93500	103.11882	9.03000	102.96668				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.99887		101.93281				0.00	0	20,000,000
Total SBK13 SPOT										0.00	0	20,000,000
Total For SBK13										0.00	0	20,000,000
SBK14 On 01/12/2017 Spot Bond			10.40000	100.01513	10.50500	99.75849				0.00	0	250,000,000
Total SBK14 SPOT										0.00	0	250,000,000
Total For SBK14										0.00	0	250,000,000
SBK15 On 23/01/2022 Spot Bond				100.32637		100.26299				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				100.23801		100.16420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.84536		100.77319				0.00	0	1,480,000,000
Total SBK17 SPOT										0.00	0	1,480,000,000
Total For SBK17										0.00	0	1,480,000,000
SBK18 On 24/10/2020 Spot Bond				97.64309		97.57444				0.00	0	10,000,000
Total SBK18 SPOT										0.00	0	10,000,000
Total For SBK18										0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond				99.84113		99.77251				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				102.52825		102.44538				0.00	0	10,000,000
Total SBK20 SPOT										0.00	0	10,000,000
Total For SBK20										0.00	0	10,000,000
SBK21 On 28/01/2025 Spot Bond				101.83910		101.75924				0.00	0	130,000,000
Total SBK21 SPOT										0.00	0	130,000,000
Total For SBK21										0.00	0	130,000,000
SBK22 On 28/05/2025 Spot Bond				101.50988		101.42658				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			13.02000	95.39694	13.15000	94.77094				0.00	0	1,840,000,000
Total SBK23 SPOT										0.00	0	1,840,000,000
Total For SBK23										0.00	0	1,840,000,000
SBK24 On 19/10/2025 Spot Bond				99.97370		99.89554				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			10.25000	98.66731	10.37000	98.35764				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			9.70000	100.64117	9.80500	100.40697				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.17375		101.10971				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				100.32078		100.25101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			9.07000	102.60372	9.17500	102.36829			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				100.10469		101.95279			0.00	74,000,000	18,500,000
Total SBS15 SPOT									0.00	74,000,000	18,500,000
Total For SBS15									0.00	74,000,000	18,500,000
SBS16 On 22/09/2018 Spot Bond				101.07572		101.00941			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.43257		101.36236			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			11.01000	97.38107	11.13500	96.80627			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			11.44000	93.43777	11.57000	92.62491			0.00	0	10,000,000
Total SBS20 SPOT									0.00	0	10,000,000
Total For SBS20									0.00	0	10,000,000
SBS21 On 15/05/2026 Spot Bond				101.46247		101.39031			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.37608		101.31127			0.00	0	10,000,000
Total SBS23 SPOT									0.00	0	10,000,000
Total For SBS23									0.00	0	10,000,000
SBS24 On 24/05/2019 Spot Bond				101.95731		101.89055			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			10.03000	98.08549	10.15000	97.67861			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	40.60502	100.00000	40.33747			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.91000	100.01461	11.04000	99.26237			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				99.77671		99.71820				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			10.07000	96.97081	10.19000	96.56257				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			11.45000	81.77285	11.58000	81.03076				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.86862		99.80434				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			11.19000	92.04133	11.32000	91.19020				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.59143		100.52742				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				100.60658		100.54094				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.34000	96.59496	11.47000	95.83638				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.81642		101.75448				0.00	0	249,000,000
Total SBS35 SPOT										0.00	0	249,000,000
Total For SBS35										0.00	0	249,000,000
SBS36 On 29/01/2020 Spot Bond				101.63024		101.56612				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			10.41000	95.89202	10.54000	95.41457				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			11.83000	89.30869	11.96000	88.59166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			12.18000	88.13785	12.30000	87.35993				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			10.98000	91.41391	11.10500	90.84073				0.00	0	590,000,000
Total SBS4 SPOT										0.00	0	590,000,000
Total For SBS4										0.00	0	590,000,000
SBS40 On 12/11/2020 Spot Bond				101.44087		101.37254				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			11.06000	96.72915	11.19000	96.05416				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			11.62000	96.27289	11.75000	95.46649				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			11.79000	95.85356	11.92000	94.98584				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS9 On 07/07/2016 Spot Bond			8.13500	101.82909	8.23000	101.71921				0.00	0	20,000,000
Total SBS9 SPOT										0.00	0	20,000,000
Total For SBS9										0.00	0	20,000,000
SBSI11 On 07/12/2023 Spot Bond			2.46000	276.94296	2.46000	276.81831				0.00	0	37,230,000
Total SBSI11 SPOT										0.00	0	37,230,000
Total For SBSI11										0.00	0	37,230,000
SBSI12 On 31/01/2017 Spot Bond			2.56000	134.84958	2.61000	134.71976				0.00	0	10,000,000
Total SBSI12 SPOT										0.00	0	10,000,000
Total For SBSI12										0.00	0	10,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	30.74322	100.00000	30.51789				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	55.65166	100.00000	55.24376				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.22000	133.96043	3.27000	133.82460				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.88764	6.50000	101.83423				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.61216		101.54517				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.53127		101.46283				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.80000	99.08428	9.90500	98.86888				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.14087		102.07278				0.00	88,800,000	22,200,000
Total SHS06 SPOT										0.00	88,800,000	22,200,000
Total For SHS06										0.00	88,800,000	22,200,000
SHS07 On 10/04/2016 Spot Bond				100.20189		100.13533				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				100.58014		100.51610				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	59.22051	100.00000	58.79116				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				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				100.78615		100.71818				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.08514		101.01905				0.00	0	140,000,000
Total SHS14 SPOT										0.00	0	140,000,000
Total For SHS14										0.00	0	140,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	83.67816	100.00000	83.10502				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	59.04860	100.00000	58.61580				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	62.34617	100.00000	61.88415				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			9.90000	103.98894	10.00500	103.74924				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				99.97560		99.90247				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.29989		101.22910				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				100.45460		100.38606				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				100.47063		100.39966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			11.11000	96.12764	11.23500	95.62552				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				100.45575		100.38589				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				100.06695		100.00000				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				100.06994		100.00000				0.00	3,360,000,000	3,360,000,000
Total SHS28 SPOT										0.00	3,360,000,000	3,360,000,000
Total For SHS28										0.00	3,360,000,000	3,360,000,000
SHS29I On 03/12/2018 Spot Bond			100.00000	17.97250	100.00000	17.84077				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.98500	104.43271	9.08000	104.30468				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			10.40000	99.91645	10.52000	99.57461				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			9.70000	100.64117	9.80500	100.40697				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				101.20936		101.14356				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.51157		101.44673				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.18658		101.12202				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.21705		101.15084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				101.44165		101.37080				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			9.00000	100.78896	9.10500	100.67140				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				100.05628		99.99830				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				99.84977		99.78737				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.88500	92.64301	11.01000	92.17149				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 01/03/2017 Spot Bond				101.11751		101.04654				0.00	400,000,000	100,000,000
Total SSN001 SPOT										0.00	400,000,000	100,000,000
Total For SSN001										0.00	400,000,000	100,000,000
SSN00 On 26/03/2017 Spot Bond				100.50548		100.43287				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				99.84669		99.78047				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.78000	86.28032	10.90500	85.76779				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			10.78000	86.28032	10.90500	85.76779				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			10.46000	89.79774	10.59000	89.33399				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				100.72372		100.65325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			9.18000	101.41345	9.28500	101.18114				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.78000	113.78117	2.78000	113.72716				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			10.06000	95.49140	10.18000	95.12639				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	101.21873	8.50000	101.14934				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			11.56000	94.30134	11.69000	93.46016				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.98018		100.91650				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			11.80000	69.20340	11.92000	68.52196				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				99.93581		99.87149				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	99.93422				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.49702		100.42564				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	99.92700				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.55105		100.47078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03(On 24/05/2017 Spot Bond				101.21613		101.14674				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				100.73017		100.65952				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03(On 02/06/2020 Spot Bond				101.09356		101.02257				0.00	960,000,000	240,000,000
Total SSN034 SPOT										0.00	960,000,000	240,000,000
Total For SSN034										0.00	960,000,000	240,000,000
SSN03(On 17/11/2020 Spot Bond				101.40387		101.33328				0.00	1,360,000,000	340,000,000
Total SSN035 SPOT										0.00	1,360,000,000	340,000,000
Total For SSN035										0.00	1,360,000,000	340,000,000
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				101.01846		100.95787				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY126€ On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				99.83610		99.78146				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY126€ On 28/01/2016 Spot Bond				99.81795		99.76334				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY126€ On 03/02/2016 Spot Bond				99.70834		99.65365				0.00	10,000,000,000	10,000,000,000
Total SY1269 SPOT										0.00	10,000,000,000	10,000,000,000
Total For SY1269										0.00	10,000,000,000	10,000,000,000
SY127C On 16/02/2016 Spot Bond				99.46944		99.41456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				99.46935		99.41445				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1272 On 18/02/2016 Spot Bond				99.45765		99.40155				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SY1274 On 07/03/2016 Spot Bond				99.08050		99.02420				0.00	0	0
Total SY1274 SPOT										0.00	0	0
Total For SY1274										0.00	0	0
SY1275 On 10/03/2016 Spot Bond				99.02281		98.96643				0.00	0	0
Total SY1275 SPOT										0.00	0	0
Total For SY1275										0.00	0	0
SY1277 On 16/03/2016 Spot Bond				98.89119		98.83384				0.00	0	0
Total SY1277 SPOT										0.00	0	0
Total For SY1277										0.00	0	0
SY1278 On 15/01/2016 Spot Bond				100.00000	0.00000	99.98194				0.00	0	0
Total SY1278 SPOT										0.00	0	0
Total For SY1278										0.00	0	0
SY1279 On 15/02/2016 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total SY1279 SPOT										0.00	0	0
Total For SY1279										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.19000	95.45348	10.32000	94.62862				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.20943		101.14363				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.26275		101.19406				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			10.69000	98.81641	10.82000	98.36459				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	92.60346	100.00000	91.91411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				99.98778		99.93065				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				101.51134		101.45104				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				100.82301		100.75865				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				100.56493		100.50377				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				100.04719		99.98248				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				99.79471		101.53278				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				99.79335		101.54354				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.25940		100.19359				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				100.26546		100.19811				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				101.19606		101.13369				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.28500	99.97845	8.38000	104.20095				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				100.00004		99.93927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00004		99.93766				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	100.00000	7.83000	99.93740				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00003		99.94016				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00004		99.93815				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	100.00000	7.39000	99.94086				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93513				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93307				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.00000	7.16000	99.94267				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	99.92905				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	99.92938				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	99.92150				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00008		99.92788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.89032				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	99.89402				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93521				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93258				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.00000	8.73000	99.93037				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				99.77865		99.71857				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93307				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			10.22000	95.64049	10.34000	95.31078				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				99.64582		99.58591				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				100.00004		99.93814				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92888				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	99.92979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00005		99.93525				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	99.92166				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				100.00007		99.92731				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				100.00007		99.93012				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	99.89607				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	99.89574				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				100.00016		99.90338				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.17052		101.10488				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.20830		101.14059				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			10.64000	99.42405	10.77000	98.97043				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.18564		101.11917				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.23851		101.16915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			10.55000	97.58088	10.68000	97.13270				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.20181		101.13642				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.26275		101.19406				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			10.66000	96.50611	10.79000	96.06112				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.30644		101.23335				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.30644		101.23335				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.33127		101.25887				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.33127		101.25887				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.42706		101.34734				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.42706		101.34734				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.45303		101.37403				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				101.45151		101.37259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.91520		101.80850				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				101.91520		101.80850				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.11334		102.00759				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				101.93766		101.83231				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.15087		101.08632				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				101.18412		101.11774				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				101.23851		101.16915				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.79000	98.52693	10.92000	97.99337				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.92834		100.86384				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.95507		100.88876				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.00362		100.93402				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			10.68000	98.89994	10.81000	98.24378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond				101.30644		101.23335				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.05335		100.98036				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.41199		101.33310				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.14664		101.06731				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.36677		101.29037				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				101.53530		101.42941				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00004		99.93806				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.76975	101.06155	5.72752				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.10175		100.04374				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00003		99.93927				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				100.16950		100.11064				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				100.00003		99.93927				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				100.00004		99.93847				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				100.00004		99.93806				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				100.00003		99.93975				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				100.00004		99.93847				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				100.00005		99.93405				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				100.00005		99.93405				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				100.00005		99.93405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00008		99.92764				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				100.00008		99.92604				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00007		99.92804				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				100.00022		99.89621				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				100.00023		99.89423				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				100.00023		99.89502				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			10.86000	89.94592	10.99000	89.50098				0.00	0	11,000,000,000
Total TL20 SPOT										0.00	0	11,000,000,000
Total For TL20										0.00	0	11,000,000,000
TL20/R:On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TN17 On 14/11/2017 Spot Bond			9.23000	101.66072	9.33500	101.41192				0.00	0	43,900,000,000
Total TN17 SPOT										0.00	0	43,900,000,000
Total For TN17										0.00	0	43,900,000,000
TN20 On 17/09/2020 Spot Bond			10.73000	102.69116	10.85500	102.15606		78,329,000,000.00		7,300,000	38,822,461,050	
Total TN20 SPOT								78,329,000,000.00		7,300,000	38,822,461,050	
Total For TN20								78,329,000,000.00		7,300,000	38,822,461,050	
TN20U On 14/04/2020 Spot Bond			100.00000	2.27400	100.00000	2.25733				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			11.25000	99.83394	11.38000	99.09274				0.00	0	27,930,000,000

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 TN23 SPOT										0.00	0	27,930,000,000
Total For TN23										0.00	0	27,930,000,000
TN25 On 19/08/2025 Spot Bond			11.49000	92.51973	11.62000	91.75372				0.00	0	28,200,000,000
Total TN25 SPOT										0.00	0	28,200,000,000
Total For TN25										0.00	0	28,200,000,000
TN27 On 14/11/2027 Spot Bond			11.45500	85.23379	11.58500	84.42728				0.00	0	8,920,000,000
Total TN27 SPOT										0.00	0	8,920,000,000
Total For TN27										0.00	0	8,920,000,000
TN30 On 09/10/2030 Spot Bond			11.93000	93.04956	12.05500	92.17345				0.00	0	2,000,000,000
Total TN30 SPOT										0.00	0	2,000,000,000
Total For TN30										0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			12.12500	92.20467	12.23500	91.34493				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TNF16 On 10/06/2016 Spot Bond				100.93401		100.87258				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				101.01120		100.94581				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				101.57643		101.49645				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.35806		101.29096				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.85689		101.76568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.35977		101.29258				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				101.39409		101.32525				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				101.42321		101.35073				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.26100	10.00000	105.17800				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				100.33510		100.27055				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				100.28321		100.21709				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				100.20832		100.14902				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				100.01203		99.94656				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				101.03819		100.97185				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			10.71000	96.77650	10.83500	96.24241				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.65259	10.00000	99.57259				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	99.66123	9.75000	99.58321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.66991	100.00000	9.59529				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.35619		101.28915				0.00	0	1,000,000,000
Total TRA2A1 SPOT										0.00	0	1,000,000,000
Total For TRA2A1										0.00	0	1,000,000,000
TRA2A On 14/12/2025 Spot Bond				101.42891		101.35848				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			10.94000	96.18141	11.07000	95.62914				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.54418		101.46837				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.77422		101.68764				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.30256		102.19106				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				100.73077		100.66612				0.00	0	457,147,700
Total TRAA1 SPOT										0.00	0	457,147,700
Total For TRAA1										0.00	0	457,147,700
TRAA2 On 14/06/2024 Spot Bond				100.77287		100.70457				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.35360	100.00000	8.29237				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.89806	100.00000	8.83285				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				100.79624		100.72591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 On 14/06/2024 Spot Bond			100.00000	9.22474	100.00000	9.15713				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				100.80091		100.73017				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.49697	100.00000	9.42737				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				100.93143		100.84932				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.81818	100.00000	12.72424				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				101.21846		101.11127				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	16.46609	100.00000	16.34540				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	15.19716	100.00000	15.08698				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	1.74552	100.00000	1.73287				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				99.94481		99.88962				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				99.68977		99.63503				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				99.42281		99.36695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				99.15179		99.09524				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				98.86534		98.80765				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				98.59612		98.53842				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/05/2016 Spot Bond				97.80743		97.75023				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				97.51696		97.45921				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				97.21634		97.15794				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 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
TSP193 On 14/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				95.88452		95.82656				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				95.25568		95.19663				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP196 On 13/10/2016 Spot Bond				94.81454		94.75671				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				94.51115		94.45297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP198 On 24/11/2016 Spot Bond				93.69710		93.63630				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TSP200 On 08/12/2016 Spot Bond				93.34579		93.28436				0.00	0	0
Total TSP200 SPOT										0.00	0	0
Total For TSP200										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.18324	100.00000	16.06591				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				94.65686		94.60270				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				101.15467		101.09430				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.59901		100.53893				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	100.00000				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	101.72190				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				101.74042		101.68487				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				100.09908		100.03961				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				101.64784		101.59230				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				101.35140		101.29586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				101.37771		101.31686				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				101.06507		101.00802				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.93194		100.87488				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0
TWC13 On 25/05/2016 Spot Bond				101.00159		100.94102				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond				100.93301		100.87589				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWC13 On 08/03/2016 Spot Bond				100.74442		100.68716				0.00	0	0
Total TWC137 SPOT										0.00	0	0
Total For TWC137										0.00	0	0
TWC13 On 08/06/2016 Spot Bond				100.68158		100.62695				0.00	0	0
Total TWC138 SPOT										0.00	0	0
Total For TWC138										0.00	0	0
TWC13 On 14/03/2016 Spot Bond				100.59792		100.54005				0.00	0	0
Total TWC139 SPOT										0.00	0	0
Total For TWC139										0.00	0	0
TWC14 On 22/01/2016 Spot Bond				100.57898		100.52295				0.00	0	0
Total TWC140 SPOT										0.00	0	0
Total For TWC140										0.00	0	0
TWC14 On 11/04/2016 Spot Bond				100.13584		100.07762				0.00	200,000,000	200,000,000
Total TWC141 SPOT										0.00	200,000,000	200,000,000
Total For TWC141										0.00	200,000,000	200,000,000
TWC14 On 12/02/2016 Spot Bond				100.09429	100.00000	96.07163				0.00	25,000,000,000	15,000,000,000
Total TWC143 SPOT										0.00	25,000,000,000	15,000,000,000
Total For TWC143										0.00	25,000,000,000	15,000,000,000
TWC14 On 18/04/2016 Spot Bond			100.00000	80.04386	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 TWC144 SPOT										0.00	0	0
Total For TWC144										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	101.90026				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond				101.02699		100.96411				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCJ2 On 18/04/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total TWCJ24 SPOT										0.00	0	0
Total For TWCJ24										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	101.74228				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond				100.94644		100.88849				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
TWCM2 On 18/04/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total TWCM24 SPOT										0.00	0	0
Total For TWCM24										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.61000	104.37981	10.73500	103.80616				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	7.39463	100.00000	7.35080				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.32800	100.00000	7.27487				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	7.61602	100.00000	7.56081				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	7.22559	100.00000	7.18276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.24546	100.00000	7.19293			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.42460	100.00000	7.37077			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				100.43705		100.37319			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				103.38748		103.32874			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				102.74236		102.68186			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				100.27464		100.21396			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				102.24245		102.18239			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.50361		101.43631			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.50560		101.43822			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.55308		100.49136			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				100.46856		100.40123			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.48076		101.41446			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				96.86893		96.80489				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	6.94717	100.00000	6.90599				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	7.02109	100.00000	6.97018				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.64832	100.00000	8.58562				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	6.77813	100.00000	6.73795				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	6.93855	100.00000	6.88825				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	8.83996	100.00000	8.77586				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	0.00053	100.00000	0.00053				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			8.12500	103.19480	8.22000	103.09249				0.00	0	9,100,000,000
Total WS04 SPOT										0.00	0	9,100,000,000
Total For WS04										0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			2.49000	241.18886	2.54000	240.79729				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.77000	101.53049	8.87500	101.32568				0.00	0	5,800,000,000
Total WSP2 SPOT										0.00	0	5,800,000,000
Total For WSP2										0.00	0	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			9.30500	100.37735	9.42500	99.96416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			9.66500	98.91846	9.79500	98.39468				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			9.90500	97.54430	10.03000	96.96895				0.00	0	1,700,000,000
Total WSP5 SPOT										0.00	0	1,700,000,000
Total For WSP5										0.00	0	1,700,000,000
Z083 On 30/09/2019 Spot Bond			8.69500	72.99852	8.81500	72.63719				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	62.67784	100.00000	62.32177				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										62,294,730,041,356,000.006	689,634,260,600	712,688,385,449
Total for SPOT :										62,294,730,041,356,000.00	689,634,260,600	712,688,385,449
Total Futures										62294730058621600.00	689,634,260,690	712,689,019,177
Total Options										0.00	0	75,609
Grand Total:										62,294,730,058,621,600.00	689,634,260,690	712,689,094,786