



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			124.46299	124.46299	124.41737	124.41737			0.00	0	0
EL28 On 05/11/2015 Bond Future			124.91960	124.91960	124.87363	124.87363			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			582.63000	0.58263	537,010		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			592.63000	0.59263	547,010		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			572.63000	0.57263	527,010		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			2,116.37000	2.11637	2,070,400		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			2,126.37000	2.12637	2,080,400		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			2,136.37000	2.13637	2,090,400		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

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	06/08/2015	Bond Future			9.87238	83.21616	9.93991	82.74053			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.96352	80.76964	10.03320	80.28650			0.00	0	0
ES33	On	04/02/2016	Bond Future			10.05221	82.14513	10.12402	81.65486			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			2,365.20000	2.36520	1,889,570		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			2,512.00000	2.51200	2,036,370		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			2,438.55000	2.43855	1,962,920		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			7,567.65000	7.56765	7,084,510		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			7,726.21000	7.72621	7,243,070		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			7,646.88000	7.64688	7,163,740		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			918.75000	0.91875	428,480		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			849.64000	0.84964	359,370		0.00	0	0
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			780.62000	0.78062	290,350		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			119.22196	119.22196	119.17916	119.17916			2,622,883.12	22	38
I2025	On	05/11/2015	Bond Future			121.14240	121.14240	121.09913	121.09913			0.00	0	0
Total I2025 Future												2,622,883.12	22	38
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,810.84000	1.81084	1,768,040		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,820.84000	1.82084	1,778,040		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,830.84000	1.83084	1,788,040		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			1,900.87000	1.90087	1,857,600		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			1,910.87000	1.91087	1,867,600		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			1,890.87000	1.89087	1,847,600		0.00	0	0
Total I2025 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 I2025											2,622,883.12	22	38
I2038	On	06/08/2015			122.44641	122.44641	123.61243	123.61243			0.00	0	3,627
I2038	On	05/11/2015			124.41888	124.41888	125.60380	125.60380			0.00	0	0
Total I2038 Future											0.00	0	3,627
I2038	On	06/08/2015	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Put			4,377.57000	4.37757	5,543,590		0.00	0	0
I2038	On	06/08/2015	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Put			4,387.57000	4.38757	5,553,590		0.00	0	0
I2038	On	06/08/2015	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Put			4,397.57000	4.39757	5,563,590		0.00	0	0
I2038	On	05/11/2015	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	134.01	Put			8,406.20000	8.40620	9,591,120		0.00	0	0
I2038	On	05/11/2015	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	133.99	Put			8,386.20000	8.38620	9,571,120		0.00	0	0
I2038	On	05/11/2015	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	134.00	Put			8,396.20000	8.39620	9,581,120		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	3,627
I2046	On	06/08/2015			121.81397	121.81397	121.50413	121.50413			0.00	0	5,722
I2046	On	05/11/2015			122.36972	122.36972	122.05509	122.05509			0.00	0	0
Total I2046 Future											0.00	0	5,722
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			7,485.87000	7.48587	7,176,030		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			7,495.87000	7.49587	7,186,030		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			7,505.87000	7.50587	7,196,030		0.00	0	0
I2046	On	05/11/2015	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	132.99	Put			10,934.91000	10.93491	10,620,280		0.00	0	0
I2046	On	05/11/2015	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	133.00	Put			10,944.91000	10.94491	10,630,280		0.00	0	0
I2046	On	05/11/2015	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	133.01	Put			10,954.91000	10.95491	10,640,280		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,722
I2050	On	06/08/2015			131.84201	131.84201	131.79377	131.79377			0.00	0	3,821
I2050	On	05/11/2015			133.96549	133.96549	133.91666	133.91666			0.00	0	0
Total I2050 Future											0.00	0	3,821
I2050	On	06/08/2015	136.99	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
I2050	On	06/08/2015	Bond Future	136.99	Put			5,196.23000	5.19623	5,147,990		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			5,206.23000	5.20623	5,157,990		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			5,216.23000	5.21623	5,167,990		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			11,073.34000	11.07334	11,024,510		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			11,083.34000	11.08334	11,034,510		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			11,093.34000	11.09334	11,044,510		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.38094	116.80309	8.44327	116.30697		9.61	52,911,799.77	453	40,416
R186	On	05/11/2015	Bond Future			8.44482	118.68427	8.50947	118.18036		9.50	0.00	0	500
R186	On	04/02/2016	Bond Future			8.50143	115.40601	8.56835	114.89507		9.30	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.54797	117.46979	8.61709	116.95257		9.30	0.00	0	0
Total R186 Future												52,911,799.77	453	46,428
R186	On	06/08/2015	Bond Future	8.90	Call			4,109.89000	4.10989	4,498,330	9.85	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			562.43000	0.56243	454,750	9.85	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,856.12000	1.85612	2,109,620	9.60	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,723.46000	1.72346	1,480,840	9.60	0.00	0	75
R186	On	06/08/2015	Bond Future	8.55	Call			2,244.53000	2.24453	2,529,220	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			1,401.78000	1.40178	1,190,350	9.64	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.05	Call			628.85000	0.62885	746,510	9.45	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			3,808.87000	3.80887	3,430,410	9.45	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			2,877.78000	2.87778	3,204,990	9.72	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			1,019.97000	1.01997	851,060	9.72	0.00	0	20
R186	On	06/08/2015	Bond Future	8.45	Call			1,815.70000	1.81570	2,065,680	9.59	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,762.31000	1.76231	1,516,170	9.59	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			518.57000	0.51857	619,870	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			4,194.29000	4.19429	3,799,470	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,022.63000	2.02263	2,290,120	9.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,573.63000	1.57363	1,345,000	9.61	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			535.80000	0.53580	639,730	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			4,128.71000	4.12871	3,736,520	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			553.59000	0.55359	660,200	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			4,063.76000	4.06376	3,674,250	9.43	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,441.05000	1.44105	1,655,870	9.56	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			2,184.53000	2.18453	1,903,230	9.56	0.00	0	0

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	06/08/2015	Bond Future	7.65	Call			143.37000	0.14337	178,520	9.31	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			6,682.37000	6.68237	6,221,400	9.31	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			217.21000	0.21721	267,130	9.35	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			5,904.39000	5.90439	5,458,190	9.35	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			318.52000	0.31852	387,050	9.38	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			5,161.99000	5.16199	4,734,400	9.38	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			4,052.34000	4.05234	3,745,310	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Call			2,645.27000	2.64527	2,887,840	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			3,108.69000	3.10869	2,847,350	9.48	0.00	0	6,248
R186	On	05/11/2015	Bond Future	7.73	Call			754.34000	0.75434	852,810	9.23	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			7,037.58000	7.03758	6,632,140	9.23	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,401.63000	1.40163	1,251,790	9.72	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.25	Call			1,962.49000	1.96249	2,161,510	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			4,003.41000	4.00341	3,698,520	9.41	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.22	Call			1,870.97000	1.87097	2,063,560	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			4,151.06000	4.15106	3,839,740	9.40	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			1,931.77000	1.93177	2,128,650	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,955.15000	3.95515	3,652,420	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,288.46000	2.28846	2,509,180	9.45	0.00	0	169
R186	On	05/11/2015	Bond Future	8.35	Put			3,536.95000	3.53695	3,253,760	9.45	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.85	Call			4,372.66000	4.37266	4,698,820	9.65	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,767.86000	1.76786	1,590,110	9.65	0.00	0	169
R186	On	05/11/2015	Bond Future	9.00	Call			5,127.97000	5.12797	5,482,040	9.72	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			1,993.81000	1.99381	2,194,990	9.41	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			732.18000	0.73218	818,010	8.97	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,360.55000	9.36055	8,935,440	8.97	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			745.00000	0.74500	832,040	8.97	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,289.35000	9.28935	8,865,450	8.97	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			758.72000	0.75872	847,010	8.97	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,219.13000	9.21913	8,796,480	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,281.20000	5.28120	4,989,240	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,220.45000	3.22045	3,447,220	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,236.99000	5.23699	4,946,540	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,253.07000	1.25307	1,368,950	8.99	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,526.68000	9.52668	9,125,340	8.99	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,156.15000	3.15615	3,379,920	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,325.65000	5.32565	5,032,200	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,188.21000	3.18821	3,413,470	9.25	0.00	0	0
Total R186 Option												0.00	0	48,827
Total For R186												52,911,799.77	453	95,255

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	06/08/2015	Bond Future			286.36417	286.36417	286.06073	286.06073			0.00	0	997
R197	On	05/11/2015	Bond Future			290.97611	290.97611	290.66854	290.66854			0.00	0	0
Total R197 Future												0.00	0	997
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			1,939.27000	1.93927	1,635,830		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,949.27000	1.94927	1,645,830		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			1,929.27000	1.92927	1,625,830		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			4,341.46000	4.34146	4,033,890		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			4,321.46000	4.32146	4,013,890		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			4,331.46000	4.33146	4,023,890		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	997
R202	On	06/08/2015	Bond Future			234.42936	234.42936	234.34563	234.34563			0.00	0	53,356
R202	On	05/11/2015	Bond Future			238.20493	238.20493	238.12035	238.12035			0.00	0	0
Total R202 Future												0.00	0	53,356
R202	On	06/08/2015	Bond Future	240.01	Put			5,664.37000	5.66437	5,580,640		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			5,644.37000	5.64437	5,560,640		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			5,654.37000	5.65437	5,570,640		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			7,879.65000	7.87965	7,795,070		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			7,889.65000	7.88965	7,805,070		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			7,869.65000	7.86965	7,785,070		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,356
R2023	On	06/08/2015	Bond Future			8.21783	100.87362	8.26512	100.61610		7.36	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.29215	98.57502	8.34156	98.31359		7.57	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.36116	100.25333	8.41270	99.98871		7.27	0.00	0	0
Total R2023 Future												0.00	0	20,973
R2023	On	06/08/2015	Bond Future	9.07	Call			4,370.61000	4.37061	4,605,390	7.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	9.07	Put			116.10000	0.11610	93,360	7.75	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			1,120.96000	1.12096	1,240,850	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,257.65000	1.25765	1,120,020	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,147.56000	1.14756	1,269,330	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,229.80000	1.22980	1,094,050	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,174.84000	1.17484	1,298,490	7.37	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,202.68000	1.20268	1,068,810	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,988.41000	2.98841	2,816,670	7.50	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,127.96000	1.12796	1,218,750	7.50	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,953.41000	2.95341	2,782,770	7.50	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,147.28000	1.14728	1,239,170	7.50	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,918.67000	2.91867	2,749,130	7.50	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,108.87000	1.10887	1,198,560	7.50	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,458.90000	1.45890	1,555,150	7.20	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,550.78000	3.55078	3,382,410	7.20	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,420.45000	1.42045	1,514,910	7.20	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,617.69000	3.61769	3,447,530	7.20	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,439.60000	1.43960	1,534,950	7.20	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,584.14000	3.58414	3,414,870	7.20	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	21,884
R203	On	06/08/2015	Bond Future			7.33579	105.09543	7.38071	105.00876		2.43	0.00	0	17,787
R203	On	05/11/2015	Bond Future			7.44244	102.62258	7.49374	102.53475		2.13	0.00	0	0
R203	On	04/02/2016	Bond Future			7.53937	104.37000	7.59846	104.28202		1.60	0.00	0	0
Total R203 Future												0.00	0	17,787
R203	On	06/08/2015	Bond Future	6.74	Call			51.43000	0.05143	59,760	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,296.67000	1.29667	1,218,330	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			53.62000	0.05362	62,260	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,279.27000	1.27927	1,201,240	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			55.89000	0.05589	64,830	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,261.96000	1.26196	1,184,230	2.36	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			996.93000	0.99693	1,065,100	2.48	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			116.23000	0.11623	97,730	2.48	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			14.53000	0.01453	16,900	2.03	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,595.68000	2.59568	2,510,220	2.03	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			13.59000	0.01359	15,820	2.03	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,630.12000	2.63012	2,544,520	2.03	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			14.05000	0.01405	16,350	2.03	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,612.89000	2.61289	2,527,360	2.03	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			314.26000	0.31426	345,440	1.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.26	Put			819.61000	0.81961	762,810	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			303.29000	0.30329	333,730	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			838.61000	0.83861	781,070	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			308.74000	0.30874	339,550	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			829.07000	0.82907	771,900	1.56	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,787
R2030	On	06/08/2015	Bond Future			8.76255	94.06980	8.82987	93.54974			24,458,148.00	260	9,953
R2030	On	05/11/2015	Bond Future			8.82486	95.58591	8.89427	95.05774			0.00	0	0
Total R2030 Future												24,458,148.00	260	9,953
R2030	On	06/08/2015	Bond Future	7.76	Put			8,771.27000	8.77127	8,251,210		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			8,946.01000	8.94601	8,425,950		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			8,858.59000	8.85859	8,338,530		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			3,136.47000	3.13647	2,608,300		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			3,057.11000	3.05711	2,528,940		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			2,977.84000	2.97784	2,449,670		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												24,458,148.00	260	9,953
R2032	On	06/08/2015	Bond Future			8.85486	97.78851	8.92204	97.23389			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.91826	95.20884	8.98749	94.64548			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.97592	96.83027	9.04714	96.25862			0.00	0	0
Total R2032 Future												0.00	0	1,579
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			3,565.04000	3.56504	3,010,420		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			3,478.31000	3.47831	2,923,690		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			3,651.88000	3.65188	3,097,260		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			8,525.58000	8.52558	7,962,220		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			8,433.72000	8.43372	7,870,360		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			8,617.56000	8.61756	8,054,200		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			2,751.77000	2.75177	2,180,120		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			2,918.71000	2.91871	2,347,060		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			2,835.19000	2.83519	2,263,540		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	06/08/2015	Bond Future			8.93862	96.11535	9.00575	95.50316			15,378,456.00	160	33,382
R2037	On	05/11/2015	Bond Future			8.99673	97.66457	9.06577	97.04263			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.05086	95.07006	9.12178	94.43886			0.00	0	0
Total R2037 Future												15,378,456.00	160	33,382
R2037	On	06/08/2015	Bond Future	8.76	Put			2,271.59000	2.27159	1,659,400		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			2,460.19000	2.46019	1,848,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			2,365.82000	2.36582	1,753,630		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			10,254.79000	10.25479	9,632,850		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			10,465.38000	10.46538	9,843,440		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			10,360.00000	10.36000	9,738,060		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			3,383.94000	3.38394	2,752,740		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			3,290.45000	3.29045	2,659,250		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			3,477.56000	3.47756	2,846,360		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												15,378,456.00	160	33,382
R204	On	06/08/2015	Bond Future			7.63301	102.19070	7.68182	102.04758		3.70	0.00	0	21,429
R204	On	05/11/2015	Bond Future			7.72576	103.83653	7.77891	103.69134		3.52	0.00	0	0
R204	On	04/02/2016	Bond Future			7.80602	101.56701	7.86388	101.42065		3.05	0.00	0	0
Total R204 Future												0.00	0	21,429
R204	On	06/08/2015	Bond Future	7.74	Call			693.72000	0.69372	769,720	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			523.45000	0.52345	456,330	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			709.99000	0.70999	787,090	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			510.49000	0.51049	444,470	3.70	0.00	0	0

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	06/08/2015	Bond Future	7.76	Call			726.48000	0.72648	804,670	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			497.76000	0.49776	432,830	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,170.67000	2.17067	2,300,280	3.86	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			64.86000	0.06486	51,350	3.86	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			27.48000	0.02748	31,840	3.36	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,280.91000	4.28091	4,140,080	3.36	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			25.79000	0.02579	29,910	3.36	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,336.70000	4.33670	4,195,630	3.36	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			26.62000	0.02662	30,860	3.36	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,308.79000	4.30879	4,167,840	3.36	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			599.70000	0.59970	652,420	2.98	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,499.04000	1.49904	1,405,400	2.98	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			580.92000	0.58092	632,490	2.98	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,531.38000	1.53138	1,436,590	2.98	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			590.10000	0.59010	642,250	2.98	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,515.00000	1.51500	1,420,790	2.98	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	22,128
R2044	On	06/08/2015	Bond Future			9.02695	97.45992	9.09913	96.74718			97,459,920.00	1,000	11,735
R2044	On	05/11/2015	Bond Future			9.08332	99.03077	9.15749	98.30677			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.13595	96.33433	9.21210	95.59931			0.00	0	0
Total R2044 Future												97,459,920.00	1,000	11,735
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			3,428.25000	3.42825	2,715,510		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			3,636.87000	3.63687	2,924,130		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			3,532.47000	3.53247	2,819,730		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			9,538.36000	9.53836	8,814,360		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,424.69000	9.42469	8,700,690		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,652.25000	9.65225	8,928,250		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			1,972.05000	1.97205	1,237,030		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,170.97000	2.17097	1,435,950		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,071.42000	2.07142	1,336,400		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	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
Total R2044 Option									0.00	0	0
Total For R2044									97,459,920.00	1,000	11,735
R2048 On 06/08/2015 Bond Future			9.01876	101.10295	9.09084	100.37246			15,165,442.50	150	36,783
R2048 On 05/11/2015 Bond Future			9.07635	98.30183	9.15044	97.55982			0.00	0	0
R2048 On 04/02/2016 Bond Future			9.13068	99.97562	9.20678	99.22218			0.00	0	0
Total R2048 Future									15,165,442.50	150	36,783
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			3,649.41000	3.64941	2,918,920		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			3,542.05000	3.54205	2,811,560		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			3,434.89000	3.43489	2,704,400		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			12,890.77000	12.89077	12,148,760		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			12,767.06000	12.76706	12,025,050		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			12,643.60000	12.64360	11,901,590		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			1,969.96000	1.96996	1,216,520		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			2,174.19000	2.17419	1,420,750		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			2,071.98000	2.07198	1,318,540		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									15,165,442.50	150	36,783
R207 On 06/08/2015 Bond Future			7.89472	98.17406	7.94301	97.99936		4.90	0.00	0	38,359
R207 On 05/11/2015 Bond Future			7.98024	99.75588	8.03179	99.57860		4.70	0.00	0	0
R207 On 04/02/2016 Bond Future			8.05810	97.81217	8.11308	97.63316		4.32	0.00	0	0
R207 On 05/05/2016 Bond Future			8.12357	99.56145	8.18206	99.38167		4.32	0.00	0	0
Total R207 Future									0.00	0	38,359
R207 On 06/08/2015 Bond Future	7.75	Call			463.80000	0.46380	523,600	4.84	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,164.33000	1.16433	1,049,430	4.84	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			477.11000	0.47711	538,150	4.84	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,141.20000	1.14120	1,027,540	4.84	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			181.23000	0.18123	210,160	4.78	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,945.88000	1.94588	1,800,110	4.78	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			450.75000	0.45075	509,310	4.84	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,187.75000	1.18775	1,071,610	4.84	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			752.72000	0.75272	817,080	4.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/11/2015	Bond Future	7.74	Put			1,761.38000	1.76138	1,648,460	4.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			765.88000	0.76588	831,010	4.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,739.76000	1.73976	1,627,610	4.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			779.17000	0.77917	845,100	4.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,718.29000	1.71829	1,606,940	4.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			416.37000	0.41637	458,130	4.58	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,510.61000	2.51061	2,375,090	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			481.01000	0.48101	527,540	4.60	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,328.85000	2.32885	2,198,100	4.60	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			566.48000	0.56648	615,480	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,618.99000	2.61899	2,488,980	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			575.97000	0.57597	625,560	4.23	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,595.12000	2.59512	2,465,700	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			585.56000	0.58556	635,760	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,571.37000	2.57137	2,442,560	4.23	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			384.57000	0.38457	421,230	4.18	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			3,174.38000	3.17438	3,032,030	4.18	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,168.50000	1.16850	1,241,140	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,194.56000	2.19456	2,087,420	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,181.50000	1.18150	1,254,670	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,176.47000	2.17647	2,069,860	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			832.49000	0.83249	890,000	4.24	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,765.49000	2.76549	2,643,220	4.24	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,155.58000	1.15558	1,227,690	4.29	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,212.75000	2.21275	2,105,080	4.29	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	38,606
R208	On	06/08/2015	Bond Future			8.01951	96.79286	8.06720	96.58766		6.00	0.00	0	37,640
R208	On	05/11/2015	Bond Future			8.09779	94.95252	8.14809	94.74428		6.00	0.00	0	0
R208	On	04/02/2016	Bond Future			8.16693	96.56936	8.21987	96.35881		5.63	0.00	0	0
Total R208 Future												0.00	0	37,640
R208	On	06/08/2015	Bond Future	8.85	Call			3,381.81000	3.38181	3,568,910	6.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			89.99000	0.08999	71,890	6.23	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			764.78000	0.76478	852,390	5.94	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			1,097.23000	1.09723	979,640	5.94	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			784.15000	0.78415	873,280	5.94	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,073.45000	1.07345	957,380	5.94	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			803.82000	0.80382	894,470	5.94	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,050.01000	1.05001	935,460	5.94	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			880.62000	0.88062	805,860	6.07	0.00	0	2,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2015	Bond Future	7.74	Call			742.28000	0.74228	807,690	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,448.01000	2.44801	2,305,180	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			755.96000	0.75596	822,240	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,419.45000	2.41945	2,277,490	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			769.80000	0.76980	836,960	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,391.07000	2.39107	2,249,990	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,240.79000	2.24079	2,374,270	6.07	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			968.06000	0.96806	1,039,000	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,816.29000	2.81629	2,676,680	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			940.53000	0.94053	1,010,030	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,870.13000	2.87013	2,729,080	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			954.23000	0.95423	1,024,450	5.51	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,843.13000	2.84313	2,702,800	5.51	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	40,038
R209	On	06/08/2015	Bond Future			8.88893	77.52129	8.95587	77.01703		14.54	213,183,547.50	2,750	28,328
R209	On	05/11/2015	Bond Future			8.94466	75.62232	9.01341	75.11017		15.14	0.00	0	10
R209	On	04/02/2016	Bond Future			8.99511	76.91023	9.06563	76.39025		15.09	0.00	0	0
Total R209 Future												213,183,547.50	2,750	28,338
R209	On	06/08/2015	Bond Future	8.99	Call			1,922.74000	1.92274	2,188,220	14.54	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,667.62000	1.66762	1,428,840	14.54	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,961.67000	1.96167	2,230,490	14.54	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,632.06000	1.63206	1,396,620	14.54	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,001.52000	2.00152	2,273,660	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,597.53000	1.59753	1,365,410	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			6,740.10000	6.74010	7,208,320	15.33	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			148.42000	0.14842	112,380	15.33	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			526.22000	0.52622	601,600	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			8,563.78000	8.56378	8,127,010	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,847.88000	3.84788	4,158,960	15.31	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			2,125.63000	2.12563	1,924,560	15.31	673,596.00	350	900
R209	On	05/11/2015	Bond Future	7.99	Call			503.68000	0.50368	576,430	14.64	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,714.44000	8.71444	8,275,040	14.64	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			514.57000	0.51457	588,620	14.64	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,638.66000	8.63866	8,200,560	14.64	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,692.38000	2.69238	2,911,080	14.96	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			5,063.32000	5.06332	4,762,040	14.96	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,722.72000	2.72272	2,943,090	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			5,016.79000	5.01679	4,717,180	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,662.22000	2.66222	2,879,280	14.96	0.00	0	0

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	04/02/2016	Bond Future	8.74	Put			5,110.14000	5.11014	4,807,220	14.96	0.00	0	0
Total R209 Option												673,596.00	350	3,814
Total For R209												213,857,143.50	3,100	32,152
R210	On	06/08/2015	Bond Future			177.71014	177.71014	177.64733	177.64733			0.00	0	1,227
R210	On	05/11/2015	Bond Future			178.44067	178.44067	178.37715	178.37715			0.00	0	0
Total R210 Future												0.00	0	1,227
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,342.67000	1.34267	1,279,860		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,352.67000	1.35267	1,289,860		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,362.67000	1.36267	1,299,860		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			3,612.85000	3.61285	3,549,330		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			3,622.85000	3.62285	3,559,330		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			3,632.85000	3.63285	3,569,330		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,227
R211	On	06/08/2015	Bond Future			133.45327	133.45327	133.40950	133.40950			0.00	0	1,120
R211	On	05/11/2015	Bond Future			135.60305	135.60305	135.55888	135.55888			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,580.50000	1.58050	1,536,730		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			1,590.50000	1.59050	1,546,730		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			1,600.50000	1.60050	1,556,730		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			568.88000	0.56888	613,050		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			558.88000	0.55888	603,050		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			548.88000	0.54888	593,050		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			137.57952	137.57952	137.53007	137.53007			0.00	0	1,109
R212	On	05/11/2015	Bond Future			139.79572	139.79572	139.74587	139.74587			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future												0.00	0	1,109
R212	On	06/08/2015	Bond Future	141.01	Put			3,479.93000	3.47993	3,430,480		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,459.93000	3.45993	3,410,480		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,469.93000	3.46993	3,420,480		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			6,264.13000	6.26413	6,214,280		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			6,244.13000	6.24413	6,194,280		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			6,254.13000	6.25413	6,204,280		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,109
R213	On	06/08/2015	Bond Future			8.79788	88.05259	8.87011	87.51533		12.48	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.86065	85.92717	8.93504	85.38151		12.98	0.00	0	0
R213	On	04/02/2016	Bond Future			8.91965	87.39017	8.99622	86.83629		12.85	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			673.36000	0.67336	813,190	12.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,555.95000	3.55595	3,158,520	12.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			693.27000	0.69327	836,190	12.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,498.25000	3.49825	3,103,910	12.27	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			713.70000	0.71370	859,770	12.28	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,441.17000	3.44117	3,049,980	12.28	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			329.09000	0.32909	385,240	12.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,734.61000	9.73461	9,245,100	12.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			336.80000	0.33680	394,040	12.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,657.65000	9.65765	9,169,230	12.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			344.65000	0.34465	403,000	12.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,580.94000	9.58094	9,093,630	12.54	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,764.78000	2.76478	3,007,010	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,638.65000	4.63865	4,327,000	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,795.58000	2.79558	3,039,590	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,595.21000	4.59521	4,285,340	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,826.57000	2.82657	3,072,360	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			4,552.05000	4.55205	4,243,960	12.75	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,330
R214	On	06/08/2015	Bond Future			8.93723	78.55775	9.00413	78.02686		15.28	39,278,875.00	500	20,446

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	05/11/2015	Bond Future			8.99260	76.53255	9.06130	75.99323		15.90	0.00	0	0
R214	On	04/02/2016	Bond Future			9.04459	77.83558	9.11506	77.28811		15.87	0.00	0	4,320
Total R214 Future												39,278,875.00	500	24,766
R214	On	06/08/2015	Bond Future	8.74	Call			1,040.11000	1.04011	1,216,130	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,172.33000	3.17233	2,817,460	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			1,067.18000	1.06718	1,246,510	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,116.89000	3.11689	2,765,330	15.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			1,094.72000	1.09472	1,277,380	15.16	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,062.05000	3.06205	2,713,820	15.16	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			483.83000	0.48383	554,380	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,670.48000	9.67048	9,201,710	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			494.61000	0.49461	566,460	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,587.28000	9.58728	9,119,810	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			506.11000	0.50611	579,310	15.38	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,504.97000	9.50497	9,038,850	15.38	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			955.14000	0.95514	1,058,040	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,541.12000	10.54112	10,096,550	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			970.11000	0.97011	1,074,290	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,462.34000	10.46234	10,019,050	15.34	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			986.28000	0.98628	1,091,810	15.35	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,384.93000	10.38493	9,942,990	15.35	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												39,278,875.00	500	24,766
Total for Bond												461,132,667.89	5,645	485,791
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

Contract 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 ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

Contract 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 R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										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
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

Contract 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 R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2015 GOVI			486.83900	486.83900	484.95800	484.95800				0.00	0	459
GOVI On 05/11/2015 GOVI			494.75600	494.75600	492.84600	492.84600				0.00	0	27
GOVI On 04/02/2016 GOVI			503.17100	503.17100	501.23500	501.23500				0.00	0	0
Total GOVI Future										0.00	0	486
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			150,520.00000	15.05200	131,710,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			150,320.00000	15.03200	131,510,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			150,420.00000	15.04200	131,610,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			371,440.00000	37.14400	352,340,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			371,540.00000	37.15400	352,440,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			371,640.00000	37.16400	352,540,000			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			107,750.00000	10.77500	88,390,000			0.00	0	0
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			107,550.00000	10.75500	88,190,000			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			107,650.00000	10.76500	88,290,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	486

Contract 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 GOVI									0.00	0	486
AL37 On 06/08/2015 Index Future			456.24000	456.24000	455.44700	455.44700			0.00	0	124
AL37 On 05/11/2015 Index Future			463.65900	463.65900	462.85500	462.85500			0.00	0	0
Total AL37 Future									0.00	0	124
Total For AL37									0.00	0	124
AL7T On 06/08/2015 Index Future			536.17200	536.17200	534.19600	534.19600			0.00	0	3
AL7T On 05/11/2015 Index Future			544.89200	544.89200	542.88500	542.88500			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			490.29900	490.29900	488.22700	488.22700			0.00	0	509
ALBI On 05/11/2015 Index Future			498.27300	498.27300	496.16800	496.16800			0.00	0	103
ALBI On 04/02/2016 Index Future			506.74800	506.74800	504.61300	504.61300			0.00	0	0
Total ALBI Future									0.00	0	612
Total For ALBI									0.00	0	612
IGOV On 06/08/2015 Index Future			225.99200	225.99200	226.03600	226.03600			0.00	0	1,080
IGOV On 05/11/2015 Index Future			229.66700	229.66700	229.71300	229.71300			0.00	0	17
IGOV On 04/02/2016 Index Future			233.57400	233.57400	233.62300	233.62300			0.00	0	0
Total IGOV Future									0.00	0	1,097
Total For IGOV									0.00	0	1,097
ILBI On 06/08/2015 Index Future			613.39100	613.39100	613.51300	613.51300			0.00	0	159
ILBI On 05/11/2015 Index Future			623.47000	623.47000	623.59600	623.59600			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	1,995
JIBAR f On 17/06/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000			0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.08000	92.92000	7.08000	92.92000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.74000	92.26000	7.74000	92.26000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.85000	92.15000	7.85000	92.15000			0.00	0	0
Total Jibar Future									0.00	0	9,500
Total For JIBAR FUTURE									0.00	0	9,500

Contract 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 Jibar										0.00	0	9,500
Total for Derivatives :										461,132,667.89	5,645	497,772
AA02 On 28/03/2016 Spot Bond				101.35149		101.33342				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				99.77474		101.61797				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.22000	102.19631	9.26500	102.03022			19,278,848,508,000.00	2,090,981,400	9,645,490,700	
Total AA05 SPOT									19,278,848,508,000.00	2,090,981,400	9,645,490,700	
Total For AA05									19,278,848,508,000.00	2,090,981,400	9,645,490,700	
AA06 On 15/04/2021 Spot Bond				101.21258		101.19187				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.42500	101.76725	9.47000	101.54269			188,656,019,565,000.00	20,016,553,800	10,008,276,900	
Total AA07 SPOT									18,656,019,565,000.00	20,016,553,800	10,008,276,900	
Total For AA07									18,656,019,565,000.00	20,016,553,800	10,008,276,900	
AB01/R On 24/11/2020 Spot Bond			10.00000	108.80300	10.00000	108.77400				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.42649		100.40402				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.19054		99.16791				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.61000	96.70958	9.65500	96.55872			689,206,526,166,000.00	71,717,640,600	35,858,820,300	
Total AB013 SPOT									19,206,526,166,000.00	71,717,640,600	35,858,820,300	
Total For AB013									19,206,526,166,000.00	71,717,640,600	35,858,820,300	
AB014L On 19/11/2024 Spot Bond			100.00000	9.97988	100.00000	9.95570				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.66236	10.84000	100.63348				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB016L On 05/02/2025 Spot Bond			100.00000	11.35288	100.00000	11.33040			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.31892		101.29671			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.84500	103.54830	8.88500	103.45442		8,845,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,845,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,845,000,000,000.00	1,000,000,000	500,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			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			2.36500	270.82184	2.37500	270.48620			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.23832		100.22052			0.00	8,000,000,000	4,000,000,000
Total ABFN06 SPOT									0.00	8,000,000,000	4,000,000,000
Total For ABFN06									0.00	8,000,000,000	4,000,000,000
ABFN07 On 17/03/2018 Spot Bond				100.12417		100.10476			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				99.89957		99.87929			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				99.89676		99.87595			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.36836		99.34946			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				101.06356		101.04438			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.77667		100.75730			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.61190		100.59081			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.62741		100.60578			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.10500	173.58885	2.11500	173.40355			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.07056	2.76000	163.98009			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	177.41435	2.17000	177.31940			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	187.04499	1.82000	186.94673			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.24125	81.17980	8.28125	81.08320			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.24125	81.17980	8.28125	81.08320			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				99.75000		99.70000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				99.79622		99.77546			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				98.93000		98.87000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				97.99000		97.93000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				97.46000		97.40000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				96.04000		95.98000				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				96.35000		96.28000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.31353		101.29327				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				101.21810		101.19803				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				94.97000		94.90000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				94.23000		94.14000				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				93.93000		93.86000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				93.66000		93.59000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.53535		101.51502				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.71500	104.91633	6.74000	104.89059				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				101.24457		101.22292			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				91.90000		91.84000			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				91.68000		91.62000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.70000	109.79610	2.70000	109.73573			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			2.46000	162.32927	2.46000	162.24120			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			2.42000	213.19006	2.42000	213.07461			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				90.32000		90.26000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.77000	91.39457	9.81500	91.14793			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				102.34000		102.27000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				69.46000		67.57000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				102.63903		102.57842			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				97.84000		97.77000			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				106.64500		106.64500			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	105.72507	9.63000	105.69776			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				101.42000		101.35000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.73500	104.97742	9.79500	104.52604			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.13000	90.79151	9.17500	90.58340			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	99.42000			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				112.46000		113.32000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.83000	104.30732	9.89000	103.85963			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				92.04000		93.61000			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				100.01998		99.99987			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.94367		100.92142			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.39500	105.90650	8.43500	105.78364		35,510,850,000,000.00	4,230,000,000	1,410,000,000	
Total ABS10 SPOT								15,510,850,000,000.00	4,230,000,000	1,410,000,000	
Total For ABS10								15,510,850,000,000.00	4,230,000,000	1,410,000,000	
ABS11 On 09/04/2021 Spot Bond			9.13500	102.93514	9.18000	102.70860		9,135,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								9,135,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								9,135,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.40000	100.17404	9.44500	99.97558		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.83500	99.95733	9.88000	99.71044		55,349,222,201,000.00	5,627,780,600	2,813,890,300	
Total ABS13 SPOT								15,349,222,201,000.00	5,627,780,600	2,813,890,300	
Total For ABS13								15,349,222,201,000.00	5,627,780,600	2,813,890,300	
ABS6 On 01/06/2020 Spot Bond			9.21000	96.28484	9.25500	96.08932		608,232,155,838,000.00	66,040,407,800	30,520,203,900	
Total ABS6 SPOT								18,232,155,838,000.00	66,040,407,800	30,520,203,900	
Total For ABS6								18,232,155,838,000.00	66,040,407,800	30,520,203,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.93000	94.64358	9.99000	94.23949			309,221,538,564,000.00	31,140,134,800	15,570,067,400
Total ABS7 SPOT									19,221,538,564,000.00	31,140,134,800	15,570,067,400
Total For ABS7									19,221,538,564,000.00	31,140,134,800	15,570,067,400
ABS9 On 17/03/2016 Spot Bond			7.63000	103.46069	7.67000	103.40999			1,526,000,000,000.00	200,000,000	100,000,000
Total ABS9 SPOT									1,526,000,000,000.00	200,000,000	100,000,000
Total For ABS9									1,526,000,000,000.00	200,000,000	100,000,000
ABSI2 On 07/12/2023 Spot Bond			2.17500	274.45078	2.18500	274.11156			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.14000	132.58590	1.14000	132.51865			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.20500	133.88964	2.20500	133.81782			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00629	100.00000	0.00627			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	97.82572	100.00000	97.57096			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			10.87500	103.81163	10.90000	103.77492			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				100.64134		100.61336			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.65678		100.62812			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.87526		100.83702			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03L On 20/03/2016 Spot Bond			100.00000	62.77013	100.00000	62.61807			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.62589		100.59859			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	70.41096	11.00000	70.39083			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	40.17288	100.00000	40.07556			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				99.77568		99.75286			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond				99.75349		99.72846			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond				99.78559		99.76376			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond				99.77889		99.75639			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				99.77595		99.75315			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				103.14762		103.12308			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				103.14762		103.12308			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				103.16543		103.14075			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				103.16543		103.14075			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				103.12981		103.10542			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				96.43602		96.41736			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.72143		101.69969			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				99.78295		99.76085			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				99.77600		99.75323			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				99.77327		99.75024			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				99.77864		99.75614			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL10 On 20/12/2017 Spot Bond				99.79097		99.76968				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.61000	101.20215	9.65500	101.01127				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11 On 26/01/2021 Spot Bond				101.03766		101.01473				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				101.64243		101.61898				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12 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
ACL12 On 20/09/2016 Spot Bond				90.65248		90.63242				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				191.23874		193.73065				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				191.28577		193.77771				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				99.78550		99.76367				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13 On 20/09/2021 Spot Bond				100.72776		100.70535				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13 On 02/09/2016 Spot Bond				100.22453		100.20189				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13 On 20/09/2021 Spot Bond				100.72830		100.70591				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL139 On 30/07/2017 Spot Bond				103.11878		103.09450				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.49619		103.47256				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	109.92100	10.00000	109.89300				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				99.98790		99.96543				0.00	0	4,500,000,000
Total ACL143 SPOT										0.00	0	4,500,000,000
Total For ACL143										0.00	0	4,500,000,000
ACL144 On 20/12/2016 Spot Bond				100.79155		100.77197				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				99.78472		99.76281				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.67156		100.65108				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				99.78976		99.76833				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				99.79912		99.77863				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.30348	10.23000	102.27574				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				99.80382		99.78381				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				116.40057		116.16240				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.68500	100.16559	9.73000	99.99229			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				99.79049		99.76914			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	117.68892	1.75000	117.62729			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL172 On 20/06/2015 Spot Bond				99.80649		99.78675			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				99.77902		99.75699			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				99.77221		99.74949			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				99.78584		99.76448			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				99.81026		99.79089			0.00	0	0
Total ACL180 SPOT									0.00	0	0
Total For ACL180									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				99.79726		99.77478			0.00	0	23,500,000
Total ACL181 SPOT									0.00	0	23,500,000
Total For ACL181									0.00	0	23,500,000
ACL182 On 20/06/2017 Spot Bond				101.14460		101.12460			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				99.78830		99.76718			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.62876		100.60735			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL18€ On 20/09/2022 Spot Bond				99.77357		99.75099				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				99.79510		99.77422				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.78354		99.76153				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				99.78005		99.75769				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				99.95771		99.93961				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.13698		100.11870				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.77934		99.75689				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				99.77934		99.75689				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				99.75040		99.72550				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				99.77766		99.75549				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				99.76643		99.74267				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				101.30551		101.28299				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				99.75040		99.72550				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20ϵ On 21/11/2016 Spot Bond				97.80422		97.78488				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				99.77480		99.75190				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				99.76131		99.73750				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				138.94888		140.76899				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				139.94763		141.78065				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20ϵ On 20/03/2016 Spot Bond				99.79130		99.77048				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20ϵ On 20/03/2018 Spot Bond				99.79321		99.77258				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21ϵ On 20/05/2018 Spot Bond				100.45541		100.43555				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				99.78803		99.76688				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				98.88297		98.86252				0.00	0	300,000,000
Total ACL213 SPOT										0.00	0	300,000,000
Total For ACL213										0.00	0	300,000,000
ACL214 On 20/09/2020 Spot Bond				99.77902		99.75699				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				99.79103		99.77019			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				99.79130		99.77048			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				99.78794		99.76635			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.73295		100.71007			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.07031		99.99647			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.99351		100.97048			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.96466		100.94231			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				100.38491		100.36064			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	34.81643	100.00000	34.73208			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	15.77215	100.00000	15.73394			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.44260		100.42230			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.48647					0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C On 21/11/2014 Spot Bond				100.51566					0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.11343		101.09259			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.22145		101.19854			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.36534		101.33969			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.07061		101.05007			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			8.18000	99.67732	8.22000	99.62346			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.37163		101.34528			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.59194		101.56132			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	34.64821	100.00000	34.53065			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.11326	100.00000	9.08234			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			9.20500	100.10258	9.25000	99.93944		450,586,123,386,000.00	48,950,149,200	30,148,074,600	
Total AIR01 SPOT								50,586,123,386,000.00	48,950,149,200	30,148,074,600	
Total For AIR01								50,586,123,386,000.00	48,950,149,200	30,148,074,600	
AIR02 On 30/04/2023 Spot Bond			9.83000	111.33400	9.89000	110.96027		0.00	0	5,500,000,000	
Total AIR02 SPOT								0.00	0	5,500,000,000	
Total For AIR02								0.00	0	5,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03 On 09/03/2016 Spot Bond			7.47000	105.18174	7.51000	105.13162			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.51000	98.79943	9.55500	98.51022			0.00	0	4,910,370,000
Total AIR04 SPOT									0.00	0	4,910,370,000
Total For AIR04									0.00	0	4,910,370,000
AIR04U On 26/10/2029 Spot Bond			100.00000	12.86278	100.00000	12.83432			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.15000	99.22991	10.22000	98.67687			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			2.71000	166.31311	2.71000	166.22176			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				100.12241		100.10134			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.67891		101.65773			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.80668		101.78383			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									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				101.65101		101.63160			0.00	4,000,000,000	2,000,000,000
Total ASN004 SPOT									0.00	4,000,000,000	2,000,000,000
Total For ASN004									0.00	4,000,000,000	2,000,000,000
ASN00 On 28/02/2017 Spot Bond				100.41954		100.39145			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				99.84390		99.82443			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				99.79912		99.77863				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				99.77534		99.74733				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.67772		100.03362				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				93.64000		93.61000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.42441		100.03362				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.92327		114.86787				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.67000	231.66068	2.67000	231.53367				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN023 On 07/07/2017 Spot Bond				113.39239		113.34428				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 07/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				98.40414		98.38300			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 14/08/2017 Spot Bond				108.43931		108.66142			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				111.74588		111.76528			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.70158		100.67944			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			2.68500	205.44724	2.68500	205.33452			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				99.80331		99.78369			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
Total For ASN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 24/09/2016 Spot Bond				101.63351		101.61358				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				101.22624		101.20602				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				101.21597		101.19483				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.17065		101.14786				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				101.02762		101.00490				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.96473		100.94240				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				98.43836		98.43689				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.02362		100.02378				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.18627		100.16554				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	34.74010	100.00000	34.66279				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	17.48408	100.00000	17.44173				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	17.57163	100.00000	17.52906			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	17.17767	100.00000	17.13605			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	27.51229	100.00000	27.44563			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.51245	100.00000	44.40461			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.27088	100.00000	17.22904			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	32.21503	100.00000	32.12530			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	45.04052	100.00000	44.91507			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				99.99996		99.98171			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				99.80768		99.78848			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.95443		101.53113			0.00	2,500,000,000	2,500,000,000
Total BAW10 SPOT									0.00	2,500,000,000	2,500,000,000
Total For BAW10									0.00	2,500,000,000	2,500,000,000
BAW11 On 01/10/2018 Spot Bond			9.25500	103.42271	9.30000	103.27024		14,868,555,465,000.00	1,606,543,000	803,271,500	
Total BAW11 SPOT								14,868,555,465,000.00	1,606,543,000	803,271,500	
Total For BAW11								14,868,555,465,000.00	1,606,543,000	803,271,500	
BAW13 On 17/04/2017 Spot Bond				101.77257		101.75225			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15 On 01/02/2016 Spot Bond				101.01395		100.99452			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				100.23532		100.21394			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.36379		100.34166			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.70500	99.57341	9.75000	99.36063		19,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								19,410,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								19,410,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			6.70500	103.70142	6.73000	103.67490		0.00	0	0	
Total BAW2 SPOT								0.00	0	0	
Total For BAW2								0.00	0	0	
BAW20 On 15/01/2016 Spot Bond			100.00000	59.02511	100.00000	58.88055		0.00	0	0	
Total BAW20U SPOT								0.00	0	0	
Total For BAW20U								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.95500	98.79337	10.00000	98.55375		93,374,268,416,000.00	9,379,635,200	4,689,817,600	
Total BAW21 SPOT								13,374,268,416,000.00	9,379,635,200	4,689,817,600	
Total For BAW21								13,374,268,416,000.00	9,379,635,200	4,689,817,600	
BAW3 On 02/10/2017 Spot Bond				103.99365		103.97091		0.00	29,400,000,000	14,700,000,000	
Total BAW3 SPOT								0.00	29,400,000,000	14,700,000,000	
Total For BAW3								0.00	29,400,000,000	14,700,000,000	
BAW8 On 02/10/2017 Spot Bond			8.99500	103.83160	9.03500	103.72381		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	
BAYA01 On 31/03/2016 Spot Bond			10.91415	103.18442	10.93144	103.05528		0.00	0	0	
Total BAYA01 SPOT								0.00	0	0	
Total For BAYA01								0.00	0	0	
BAYA04 On 30/09/2015 Spot Bond			10.85605	102.37689	10.85901	102.25636		0.00	0	0	
Total BAYA04 SPOT								0.00	0	0	
Total For BAYA04								0.00	0	0	
BAYA05 On 30/09/2015 Spot Bond			10.89106	102.37905	10.89150	102.25849		0.00	0	0	
Total BAYA05 SPOT								0.00	0	0	
Total For BAYA05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				102.17932		102.14939				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92120	102.37258	10.92362	102.25116				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.99271	101.88392	12.04965	101.62801				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.22910		102.19847				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				102.22910		102.19847				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				102.22917		102.19854				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.16415	102.12858	11.18144	101.99805				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.06661	102.45956	11.07724	102.33292				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.85605	102.37689	10.85901	102.25636				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06187	102.54992	11.08944	102.41228				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.29909	102.12341	10.33385	101.98653				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				102.96452		102.93696				0.00	0	597,569,800
Total BAYA17 SPOT										0.00	0	597,569,800
Total For BAYA17										0.00	0	597,569,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA18 On 31/12/2016 Spot Bond				102.09948		101.98181				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				102.09948		101.98181				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.77000	100.99524	11.81000	100.89161				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				101.02311		101.02311				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.69500	99.11804	11.73500	99.00835				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				101.93076		101.90430				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.85687	9.28000	101.83120				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				102.06979		102.04077				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.55500	101.41843	11.60000	101.29184				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA33 On 31/03/2018 Spot Bond				102.01039		101.98221			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				102.05989		102.03101			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				102.05989		102.03101			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.89645		99.89645			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				101.98663		101.95879			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				102.07958		102.05102			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99797		99.99797			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				102.07958		102.05102			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.99059		101.96270			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				102.01032		101.98275			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				102.07968		102.05113			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.63227		101.60997			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA48 On 31/03/2016 Spot Bond				101.71314		101.68919				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			13.91415	103.77533	13.93144	103.61250				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.30174	103.13660	15.34079	102.91321				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				102.70227		102.66417				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				102.70227		102.66417				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.70227		102.66417				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.80092		102.76139				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				102.35663		102.32351				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	34.07004	100.00000	34.00540				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.35375	100.00000	22.29900				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	20.34442	100.00000	20.29460				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.55829	100.00000	12.52753			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.56431	100.00000	12.53387			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.18356	100.00000	15.14638			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.15630	100.00000	13.12407			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.02405		101.00457			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				101.22290		101.20397			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.29483		101.27480			0.00	1,000,000,000	500,000,000
Total BCJ06 SPOT									0.00	1,000,000,000	500,000,000
Total For BCJ06									0.00	1,000,000,000	500,000,000
BCJ07 On 15/04/2016 Spot Bond				101.07378		101.05429			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.46915	100.00000	9.44621			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	9.46915	100.00000	9.44621			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0
Total BCP94U SPOT									0.00	0	0
Total For BCP94U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total BCP95U SPOT									0.00	0	0
Total For BCP95U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP96I On 04/09/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.07500	182.79028	2.08500	182.63215			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.35000	156.64950	8.41000	155.45783			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.35000	157.03686	8.41000	155.85380			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.73500	96.50829	8.79500	96.04397			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			8.35500	98.44478	8.40000	98.31476			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.71525		101.69610			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.08766		101.06694			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.63669		101.61674			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				101.17945		101.15695			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				101.25002		101.22614			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22D On 21/07/2016 Spot Bond				101.44712		101.41939				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	37.22435	100.00000	37.13318				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.90645		100.88548				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.92392		100.90254				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.92974		100.90823				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.99959		100.97643				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				101.09262		101.06727				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	36.41184	100.00000	36.32266				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	36.41184	100.00000	36.32266				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				99.94042		99.92042				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				99.93921		99.91881			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.49500	102.59397	8.53500	102.50632			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				99.93557		99.91397			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				99.92900		99.90525			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	26.02435	100.00000	25.96130			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	26.02435	100.00000	25.96130			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.68233		101.65578			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.36000	98.89953	11.40500	98.71814			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.98469		100.95842			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.25000	99.25183	11.29500	99.06678			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				102.66178		102.64082			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	75.04923	100.00000	74.90685			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04 On 23/11/2017 Spot Bond				100.26124		100.24047			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				101.16349		101.14336			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			8.86500	103.94759	8.91000	103.77251		78,012,000,000,000.00	8,800,000,000	2,200,000,000	
Total BID06 SPOT								'8,012,000,000,000.00	8,800,000,000	2,200,000,000	
Total For BID06								'8,012,000,000,000.00	8,800,000,000	2,200,000,000	
BIDC45 On 15/07/2015 Spot Bond				99.42450		99.40706			0.00	0	0
Total BIDC45 SPOT									0.00	0	0
Total For BIDC45									0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				101.06567		101.04699			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				99.38885		99.40631			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.40880		100.39016			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.47091		100.44942			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.39683		100.37863			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.41621		100.39713			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.45138		100.43068			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.59707		100.56968			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond				100.84726		100.80849			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	101.65298			0.00	0	0
Total BNP01 SPOT									0.00	0	0
Total For BNP01									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.08924		101.06517			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.11982		101.09506			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BTC00L On 20/10/2015 Spot Bond				97.51513		97.49602			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC01L On 24/11/2015 Spot Bond				96.88470		96.86582			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC02L On 16/07/2015 Spot Bond				99.37011		99.35159			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC03L On 12/06/2015 Spot Bond			100.00000	0.00000	99.98253				0.00	0	0
Total BTC034 SPOT									0.00	0	0
Total For BTC034									0.00	0	0
BTC03L On 07/07/2015 Spot Bond				99.56198		99.54446			0.00	0	0
Total BTC035 SPOT									0.00	0	0
Total For BTC035									0.00	0	0
BTC03L On 06/07/2015 Spot Bond				99.57974		99.56223			0.00	0	0
Total BTC037 SPOT									0.00	0	0
Total For BTC037									0.00	0	0
BTC03L On 15/07/2015 Spot Bond				99.42213		99.40462			0.00	0	0
Total BTC038 SPOT									0.00	0	0
Total For BTC038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC03(On 21/07/2015 Spot Bond				99.31688		99.29937				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC04(On 27/07/2015 Spot Bond				99.21311		99.19563				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC04(On 28/07/2015 Spot Bond				99.20098		99.18361				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC04(On 04/08/2015 Spot Bond				99.34982		99.36739				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC04(On 09/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC044 SPOT										0.00	0	0
Total For BTC044										0.00	0	0
BTC04(On 13/08/2015 Spot Bond				98.90861		98.89101				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC04(On 24/08/2015 Spot Bond				98.71679		98.69921				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC04(On 21/08/2015 Spot Bond				98.76593		98.74830				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC04(On 04/09/2015 Spot Bond				98.50981		98.49207				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC04(On 07/09/2015 Spot Bond				98.45706		98.43932				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC05(On 15/07/2015 Spot Bond				100.00000	100.00000	91.47870				0.00	10,000,000,000	10,000,000,000
Total BTC050 SPOT										0.00	10,000,000,000	10,000,000,000
Total For BTC050										0.00	10,000,000,000	10,000,000,000
BTC30(On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC30A SPOT										0.00	0	0
Total For BTC30A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	43.01095	100.00000	42.90562			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.68960		101.66778			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.75258		101.72992			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				99.89486		99.87386			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.52699		100.50497			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	17.53232	100.00000	17.46382			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.69500	107.13929	9.73500	107.05872			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				105.50507		105.47966			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			8.74500	102.54369	8.78500	102.48538			0.00	0	0
Total CBL11 SPOT									0.00	0	0
Total For CBL11									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.75500	99.26313	12.80000	99.11614			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.25428		98.22555			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.05500	99.89168	13.10000	99.73306			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.14500	101.14081	9.18500	101.04649			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.27994		97.25179			0.00	0	1,300,000,000
Total CBL17 SPOT									0.00	0	1,300,000,000
Total For CBL17									0.00	0	1,300,000,000
CBL18 On 23/08/2019 Spot Bond			13.05500	96.99237	13.10000	96.82217			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.11798		101.09799			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				93.56271		93.53823			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.60791		100.58637			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			10.85500	92.06681	10.90000	91.88216			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.59290		100.56913			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.25500	118.35840	10.31500	117.97691			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.25500	107.87033	10.31500	107.47590		41,020,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT								11,020,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02								11,020,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			10.18000	108.63791	10.24000	108.22869		438,727,024,296,000.00	43,096,957,200	21,548,478,600	
Total CCT03 SPOT								18,727,024,296,000.00	43,096,957,200	21,548,478,600	
Total For CCT03								18,727,024,296,000.00	43,096,957,200	21,548,478,600	
CGR10 On 08/12/2016 Spot Bond				100.12384		100.04282			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11 On 28/03/2016 Spot Bond			11.89500	102.56062	11.93500	102.49871			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				102.24625		102.21706			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				102.61786		102.58841			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	109.92130	10.00000	109.89260			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.82129		101.79385			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				99.75313		102.09215			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				101.32424		101.29731			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	9.77672	100.00000	9.74586			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	17.45670	100.00000	17.41441			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				102.24644		102.20221			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.27099		100.24628			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.78153		101.75715			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				101.85087		101.82551			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.93058		101.90412			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN12(On 20/08/2015 Spot Bond				100.85317		100.81590			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.84458		100.80769			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.88998		100.85109			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				99.78561		99.76378			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.28748		100.26874			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	104.51258	10.11000	104.48411			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				101.40336		101.38175			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	122.98887	2.76000	122.92105			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				107.22998		107.22998			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	122.94597	3.14000	122.87695			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.31101	8.25000	102.28854			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			2.90500	123.86257	2.90500	123.79392			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	122.30658	2.40000	122.24046			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				99.69658		99.66587			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.54000	101.25980	8.58000	101.18661			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.14348		101.12155			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				101.16367		101.14186			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			8.59000	101.30220	8.63000	101.22858				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			8.59000	101.30220	8.63000	101.22858				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			8.64000	100.12456	8.68000	100.04644				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				99.78026		99.75789				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				99.75727		99.73261				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	109.92100	10.00000	109.89300				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	109.92100	10.00000	109.89300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.61338		100.59223				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
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.40264		100.38017				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	102.76377	9.35000	102.73783				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	102.76377	9.35000	102.73783				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 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
CLN256 On 26/03/2017 Spot Bond				102.44451		102.42389				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				102.12946		102.10849				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.52761		102.50709				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.52761		102.50709				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				102.52761		102.50709				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				102.05723		102.03603				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.48500	102.53310	9.53000	102.36630				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.62118		101.60029				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.23383		103.21135				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.07709		100.05575				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				100.07860		100.05740				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.12684		100.10623			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.44573		100.42433			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.45197		100.42671			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				100.27537		100.25494			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				99.80300		99.78291			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.90688		100.83457			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				99.81778		99.79917			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN282 On 27/06/2015 Spot Bond				101.58780		101.56832			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				99.78857		99.76748			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.02064		100.99880			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.64648		100.62433			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				102.12855		102.10405			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				101.94515		101.92049			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				103.87171		103.84901			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.67253		101.64777			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.92386		101.89948			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.73477		101.70988			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29 On 20/12/2017 Spot Bond				99.76502		99.74113			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.69702		101.67225			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				102.13981		102.11541			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.81694		101.79186			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				137.91169		137.91169			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.88309		100.85995			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN303 On 20/12/2017 Spot Bond				138.42318		138.42318				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				137.29562		137.29562				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				137.99045		137.99045				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				134.20170		134.20170				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				134.42446		134.42446				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.69076		100.66671				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.05000	93.22099	11.09500	92.98117				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.57000	94.68169	11.61500	94.43778				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.73654		101.71258				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				99.74713		99.72191				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.67534		100.65183				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				101.07764		101.05533				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN32(On 30/04/2018 Spot Bond				101.03580		101.01137			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	101.01193	8.80500	100.98828			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN32(On 20/12/2015 Spot Bond				99.77766		99.75549			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN32(On 24/07/2017 Spot Bond				103.03776		103.01479			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				130.52148		130.52148			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				99.76349		99.73989			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				99.74767		99.72251			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				99.77498		99.75208			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				99.68456		99.65263			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				79.68904		79.63136			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				99.75363		99.72859			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN33(On 30/06/2017 Spot Bond				101.73654		101.71258			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN336 On 20/09/2015 Spot Bond				118.93483		118.93483			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				118.98334		118.98334			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				101.01140		100.98861			0.00	300,000,000	150,000,000
Total CLN339 SPOT									0.00	300,000,000	150,000,000
Total For CLN339									0.00	300,000,000	150,000,000
CLN340 On 20/12/2018 Spot Bond				99.70761		99.67847			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.74659		101.72250			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				99.68654		99.65481			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				99.74271		99.71661			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				99.80439		99.78443			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				99.75531		99.73090			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				101.00174		100.97917			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.70283		100.68090			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.69634		101.67294			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35(On 28/10/2018 Spot Bond				100.96052		100.93931				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.32614		100.30433				0.00	0	0
Total CLN353 SPOT										0.00	0	0
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				100.95545		100.93293				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				101.07104		101.04887				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				99.79731		99.77708				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			10.23000	104.19983	10.27500	103.91216			95,953,668,096,000.00	9,379,635,200	4,689,817,600	
Total CLN362 SPOT									15,953,668,096,000.00	9,379,635,200	4,689,817,600	
Total For CLN362									15,953,668,096,000.00	9,379,635,200	4,689,817,600	
CLN36(On 20/03/2024 Spot Bond				99.79212		99.77094			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				100.96827		100.94174			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			12.37000	106.12508	12.41500	105.84853			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				101.00763		100.98002			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			12.40000	105.99960	12.44500	105.73523			0.00	0	0	
Total CLN367 SPOT									0.00	0	0	
Total For CLN367									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN368 On 26/07/2022 Spot Bond			10.02000	109.52802	10.02000	109.49844				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				101.00763		100.98002				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.04307		101.01956				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				99.73132		99.70453				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				99.79544		99.77460				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				99.79088		99.76958				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				99.79103		99.76974				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				101.81091		101.78591				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.75500	102.76795	9.80000	102.54564				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				112.41535		102.11730				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				99.75449		99.73000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	102.26193	10.57000	102.23330				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	102.47437	11.00000	102.44456				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 21/07/2015 Spot Bond				101.05946		101.03929				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				99.76390		99.73993				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 22/07/2017 Spot Bond				101.07371		101.05284				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.16000	102.01921	12.20500	101.74169				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				99.72642		99.69913				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				99.79076		99.76947				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				101.13150		101.10646				0.00	220,000,000	110,000,000
Total CLN387 SPOT										0.00	220,000,000	110,000,000
Total For CLN387										0.00	220,000,000	110,000,000
CLN38(On 20/09/2019 Spot Bond				99.77624		99.75347				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38(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
CLN39(On 01/10/2016 Spot Bond				101.52134		101.50021				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/12/2015 Spot Bond				99.80840		99.78885				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				99.78857		99.76748				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.45668		91.45668				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				99.77630		99.75398				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.20693		100.18620				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				99.75722		99.73300				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				99.69046		99.65961				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.65064		100.62799				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.64679		100.62426				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				99.77631		99.75398				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				99.74767		99.72251				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.95811		100.93623				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.54708		100.52504				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40: On 21/02/2018 Spot Bond				100.29950		100.27219			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN40: On 20/06/2016 Spot Bond				100.00000	100.00000	34.12479			0.00	0	4,500,000,000
Total CLN405 SPOT									0.00	0	4,500,000,000
Total For CLN405									0.00	0	4,500,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	41.87136	7.01000	41.86359			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				165.13719		165.13719			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.73500	146.63136	8.79500	146.22897			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.35000	156.64950	8.41000	155.45783			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.35000	157.03686	8.41000	155.85380			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				97.51107		97.49192			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				97.48979		97.47048			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.45827		101.43534			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.83237		101.81010			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				99.77755		99.75492				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				99.79258		99.77144				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				99.78968		99.76825				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				101.44859		101.42517				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				99.77357		99.75099				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1! On 24/07/2017 Spot Bond				101.07764		101.05533				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				99.79376		99.77318				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				99.79638		99.77563				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				99.79772		99.77710				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				99.79633		99.77557				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1! On 20/06/2020 Spot Bond				99.77358		99.75099				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.41600		100.39134				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				101.39079		101.36698			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.72000	105.08828	8.76000	105.03426			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.82000	100.63154	8.86000	100.50461		179,815,072,248,000.00	20,387,196,400	10,193,598,200	
Total COJ04 SPOT								'9,815,072,248,000.00	20,387,196,400	10,193,598,200	
Total For COJ04								'9,815,072,248,000.00	20,387,196,400	10,193,598,200	
COJ05 On 05/06/2023 Spot Bond			10.39500	109.88452	10.44000	109.59900			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.16500	101.81012	7.19000	101.77863		387,094,857,000.00	54,025,800	27,012,900	
Total COJ06 SPOT								387,094,857,000.00	54,025,800	27,012,900	
Total For COJ06								387,094,857,000.00	54,025,800	27,012,900	
COJ07 On 23/03/2021 Spot Bond			9.96500	105.85712	10.01000	105.63069		94,339,189,124,000.00	9,467,053,600	4,733,526,800	
Total COJ07 SPOT								14,339,189,124,000.00	9,467,053,600	4,733,526,800	
Total For COJ07								14,339,189,124,000.00	9,467,053,600	4,733,526,800	
COJG0 On 09/06/2024 Spot Bond			10.01000	101.07412	10.05500	100.78305		375,560,617,432,000.00	37,518,543,200	18,759,271,600	
Total COJG01 SPOT								'5,560,617,432,000.00	37,518,543,200	18,759,271,600	
Total For COJG01								'5,560,617,432,000.00	37,518,543,200	18,759,271,600	
COT01 On 03/04/2023 Spot Bond			10.38000	95.03175	10.42500	94.77928		293,189,820,012,000.00	28,245,647,400	14,122,823,700	
Total COT01 SPOT								13,189,820,012,000.00	28,245,647,400	14,122,823,700	
Total For COT01								13,189,820,012,000.00	28,245,647,400	14,122,823,700	
COT02 On 03/04/2028 Spot Bond			11.08000	95.97169	11.14000	95.55659		44,320,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								14,320,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								14,320,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			11.08000	89.16134	11.14000	88.76125		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.32839		100.30641		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL007 On 01/08/2015 Spot Bond				100.88272		100.86332		0.00	0	0	
Total CPL007 SPOT								0.00	0	0	
Total For CPL007								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL011 On 12/12/2019 Spot Bond			100.00000	9.85954	100.00000	9.42136			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				100.37542		100.35442			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.70880		101.68824			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.33368		100.31263			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL026 On 20/08/2015 Spot Bond				102.19808		102.17863			0.00	0	0
Total CPL026 SPOT									0.00	0	0
Total For CPL026									0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.98219		100.96255			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.16127	100.00000	9.47034			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.89993	100.00000	11.85775			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.73000	101.17389	11.77500	100.92139			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	15.91117	100.00000	15.87263			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	16.56151	100.00000	16.52139			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG4 On 28/01/2016 Spot Bond				100.89356		100.87467			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			8.02000	98.99247	8.06000	98.89005			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.43531		100.41621			0.00	0	17,500,000
Total DENG55 SPOT									0.00	0	17,500,000
Total For DENG55									0.00	0	17,500,000
DENG5 On 25/02/2016 Spot Bond				100.35116		100.33152			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				100.17600		100.15625			0.00	0	0
Total DENG57 SPOT									0.00	0	0
Total For DENG57									0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	88.61253	100.00000	88.40354			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.01220		100.03817			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.44114		101.41885			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				102.53089		102.51112			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.81205		100.79131			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				99.70816		99.67907			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.70030		101.66494			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL007 On 20/06/2019 Spot Bond				99.74631		99.72101			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				52.89641		52.84945			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				102.01645		101.98566			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.95500	100.19760	9.00000	99.96739		33,597,852,570,000.00	3,751,854,000	1,875,927,000	
Total DV2021 SPOT								33,597,852,570,000.00	3,751,854,000	1,875,927,000	
Total For DV2021								33,597,852,570,000.00	3,751,854,000	1,875,927,000	
DV21 On 15/06/2016 Spot Bond			7.39000	107.14397	7.43000	107.08225		0.00	0	0	
Total DV21 SPOT								0.00	0	0	
Total For DV21								0.00	0	0	
DV22 On 07/02/2020 Spot Bond			9.00000	104.92183	9.04500	104.72645		412,767,183,600,000.00	45,863,020,400	22,940,810,200	
Total DV22 SPOT								412,767,183,600,000.00	45,863,020,400	22,940,810,200	
Total For DV22								412,767,183,600,000.00	45,863,020,400	22,940,810,200	
DV23 On 27/02/2023 Spot Bond			9.66000	104.69080	9.70500	104.42012		535,045,525,896,000.00	55,387,735,600	27,703,267,800	
Total DV23 SPOT								535,045,525,896,000.00	55,387,735,600	27,703,267,800	
Total For DV23								535,045,525,896,000.00	55,387,735,600	27,703,267,800	
DV24 On 18/02/2024 Spot Bond			9.64000	103.31462	9.68500	103.02679		274,979,561,712,000.00	28,524,850,800	14,262,425,400	
Total DV24 SPOT								274,979,561,712,000.00	28,524,850,800	14,262,425,400	
Total For DV24								274,979,561,712,000.00	28,524,850,800	14,262,425,400	
DV29 On 18/02/2029 Spot Bond			9.70000	106.14839	9.77000	105.58682		78,629,623,960,000.00	8,106,146,800	4,053,073,400	
Total DV29 SPOT								78,629,623,960,000.00	8,106,146,800	4,053,073,400	
Total For DV29								78,629,623,960,000.00	8,106,146,800	4,053,073,400	
DVC005 On 23/06/2015 Spot Bond				101.48493		101.46625		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC006 On 29/06/2015 Spot Bond				101.37170		101.35336		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				99.94346		99.92462		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC008 On 20/11/2015 Spot Bond				100.43347		100.41446			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.01853		100.00000			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC011 On 11/06/2016 Spot Bond			100.00000	48.86649	100.00000	100.00000			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.55753		100.53838			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				99.48422		99.46596			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				101.09932		101.07942			0.00	0	100,000,000
Total DVF18 SPOT									0.00	0	100,000,000
Total For DVF18									0.00	0	100,000,000
E170 On 01/08/2020 Spot Bond			8.34500	126.04605	8.39000	125.80843			127,481,307,650,000.00	15,276,370,000	5,543,615,000
Total E170 SPOT									127,481,307,650,000.00	15,276,370,000	5,543,615,000
Total For E170									127,481,307,650,000.00	15,276,370,000	5,543,615,000
EDC01 On 04/04/2016 Spot Bond				96.60903		96.55726			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL037 On 31/01/2037 Spot Bond			2.49500	97.68916	2.44000	98.54228				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	136.41515	1.20000	136.34576				0.00	0	7,550,000,000
Total EL15 SPOT										0.00	0	7,550,000,000
Total For EL15										0.00	0	7,550,000,000
EL28 On 02/05/2028 Spot Bond			2.16000	123.20867	2.16000	123.14285				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.14000	111.19894	2.14000	111.13961				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.12000	112.42262	2.12000	112.36258				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.27000	102.10818	2.27000	102.05330				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			2.47500	98.15196	2.42000	98.97691				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.80500	106.90057	9.85000	106.69098				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.70500	107.06958	9.75000	106.84191				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.13000	100.58265	10.19000	100.21097				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.33500	95.57022	10.40500	95.19799				0.00	0	100,000,000
Total EMM04 SPOT										0.00	0	100,000,000
Total For EMM04										0.00	0	100,000,000
EMM05 On 17/04/2029 Spot Bond			10.47500	102.41044	10.54500	102.06373				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001 On 19/08/2015 Spot Bond				100.51504		100.49431			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				98.39477		98.37426			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				99.99990		99.98119			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.79516		100.77370			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.76507		100.74443			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.72517		100.70563			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				102.13431		102.11473			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.36594		100.34553			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total EQ209U SPOT									0.00	0	0
Total For EQ209U									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.73500	105.86840	10.76000	105.83600			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.15978		102.89669			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.11607		100.09087			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS06 On 09/04/2018 Spot Bond				100.34920		100.32541			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.33500	97.46146	10.38000	97.32939			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.41268		98.38998			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				97.78602		97.75880			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.55281		100.53070			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.58647		100.56299			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				100.61878		100.59894			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	109.92100	10.00000	109.89300			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				100.49366		100.47373			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.51366		100.49293			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.48965		100.46990			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.50634		100.48590			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.50578		100.48556			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.49902		100.47907			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.45000	102.44484	6.45000	102.42699		2,580,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,580,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,580,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			8.19500	103.95855	8.24000	103.82124		97,437,627,243,000.00	11,889,887,400	4,434,373,200	
Total ES18 SPOT								97,437,627,243,000.00	11,889,887,400	4,434,373,200	
Total For ES18								97,437,627,243,000.00	11,889,887,400	4,434,373,200	
ES23 On 25/01/2023 Spot Bond			8.88000	109.89893	8.92500	109.61784		114,907,200,000,000.00	12,940,000,000	53,659,713,600	
Total ES23 SPOT								114,907,200,000,000.00	12,940,000,000	53,659,713,600	
Total For ES23								114,907,200,000,000.00	12,940,000,000	53,659,713,600	
ES26 On 02/04/2026 Spot Bond			9.18000	92.50664	9.24000	92.10377		747,692,557,380,000.00	81,447,991,000	36,084,295,500	
Total ES26 SPOT								747,692,557,380,000.00	81,447,991,000	36,084,295,500	
Total For ES26								747,692,557,380,000.00	81,447,991,000	36,084,295,500	
ES33 On 15/09/2033 Spot Bond			9.80500	82.37755	9.87000	81.89291		668,292,289,339,000.00	374,124,659,800	284,817,929,900	
Total ES33 SPOT								668,292,289,339,000.00	374,124,659,800	284,817,929,900	
Total For ES33								668,292,289,339,000.00	374,124,659,800	284,817,929,900	
ES42 On 25/04/2042 Spot Bond			9.89500	88.04931	9.96000	87.48913		500,129,325,986,000.00	353,727,066,800	128,951,770,900	
Total ES42 SPOT								500,129,325,986,000.00	353,727,066,800	128,951,770,900	
Total For ES42								500,129,325,986,000.00	353,727,066,800	128,951,770,900	
EXX01 On 19/05/2017 Spot Bond				100.52065		100.49891		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				97.48057		97.45896		0.00	0	32,220,000,000	
Total EXX02 SPOT								0.00	0	32,220,000,000	
Total For EXX02								0.00	0	32,220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB01 On 24/08/2015 Spot Bond				100.38832		100.36666				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				101.17572		101.15491				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.65759		101.63669				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.47705		100.45528				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.43415		100.41435				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.19789		100.17793				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				101.69123		101.67324				0.00	0	0
Total FIFC16 SPOT										0.00	0	0
Total For FIFC16										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				101.23152		101.21197				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.61405		100.59425				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.35695	100.00000	11.32944				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.05339	100.00000	11.02661				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				99.94192		99.92246				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR2A4f On 15/09/2023 Spot Bond				98.87770		98.85545				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4c On 15/09/2023 Spot Bond				99.93458		99.91271				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4d On 15/09/2023 Spot Bond				99.92969		99.90621				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.65500	96.41234	9.70000	96.25841			364,822,505,334,000.00	37,785,862,800	18,892,931,400	
Total FRB05 SPOT									364,822,505,334,000.00	37,785,862,800	18,892,931,400	
Total For FRB05									364,822,505,334,000.00	37,785,862,800	18,892,931,400	
FRB08 On 10/06/2016 Spot Bond				100.03393		100.01699				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.03386		100.01691				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				101.00980		100.98750				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				102.02160		101.99948				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				100.23187		100.20847				0.00	0	100,000,000
Total FRB12 SPOT										0.00	0	100,000,000
Total For FRB12										0.00	0	100,000,000
FRB13 On 02/06/2026 Spot Bond				100.23563		100.21185				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.45500	98.28251	10.50000	98.06157				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.10602		100.02880				0.00	80,000,000	40,000,000
Total FRB15 SPOT										0.00	80,000,000	40,000,000
Total For FRB15										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2 On 21/12/2018 Spot Bond			10.50500	110.00718	10.55000	109.84294			167,496,367,412,000.00	15,944,442,400	8,072,221,200
Total FRBC21 SPOT									17,496,367,412,000.00	15,944,442,400	8,072,221,200
Total For FRBC21									17,496,367,412,000.00	15,944,442,400	8,072,221,200
FRBC2 On 21/12/2018 Spot Bond				101.73634		101.71186			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			2.20500	133.88964	2.20500	133.81782			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.20500	273.87397	2.21500	273.53533			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.41500	112.52362	2.41500	112.46262			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			3.03000	152.68275	3.03000	152.59757			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			3.18000	191.88201	3.18000	191.77419			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			6.98500	104.84392	7.01000	104.81745			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.62600	66.34570	7.62700	66.32856			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			9.41000	42.15215	9.41000	42.14213			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			9.65000	40.79910	9.65000	40.78913			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.24989		100.22206			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10: On 20/06/2017 Spot Bond				102.21918		102.19325			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.92067		101.89838			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				102.10897		102.08439			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				102.09024		102.06477			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.99177		101.96752			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				99.78385		99.75690			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				102.05590		102.03085			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 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
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				102.18641		102.15975			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				102.69664		102.66360			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				102.61660		102.58456			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	25.53816	100.09221	25.47624				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.86578		101.84308				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				111.72086		111.72086				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.47149		102.44249				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				103.17822		103.17822				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				102.06295		102.03892				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/09/2017 Spot Bond				98.00000		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				102.08594		102.06163				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.90455		101.88245				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.95283		101.92906				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.55941		102.52810				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.91847		101.89512				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	63.37537	13.22500	63.35297				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.80850		101.78650				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.81079		101.78876				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				102.65548		102.62423				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.89327		101.87023				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			3.64500	101.27189	3.64500	101.21360				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				101.97574		101.95168			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				101.97574		101.95168			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				102.52010		102.49626			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17(On 30/06/2017 Spot Bond				101.73654		101.71258			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				99.92909		99.90548			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				101.86120		101.83855			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				101.81766		101.79556			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.95842		100.93216			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				102.12918		102.10322			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.67766		100.65628			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.94856		100.92258			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18(On 26/01/2021 Spot Bond				101.11666		101.09148			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				102.44504		102.41515			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				101.93450		101.91096			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.45781		102.42897			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.79704		101.77519			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.95283		101.92906			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.95283		101.92906			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				99.94492		99.92640			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				101.49067		101.46962			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.57206		101.54985			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.51934		101.49945			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	109.92100	10.00000	109.89300			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.30491		101.28434			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 20/06/2024 Spot Bond				102.06277		102.03763				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				101.28945		101.26956				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				101.50074		101.48161				0.00	4,600,000,000	2,300,000,000
Total FRC197 SPOT										0.00	4,600,000,000	2,300,000,000
Total For FRC197										0.00	4,600,000,000	2,300,000,000
FRC19(On 10/04/2016 Spot Bond				101.26619		101.24634				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				101.26962		101.24972				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				101.25180		101.22962				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				101.13767		101.11755				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				101.25180		101.22962				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				101.13310		101.11306				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.85011		100.82715				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.87407	8.75000	100.85034				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				101.91618		101.89286				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC207 On 20/09/2021 Spot Bond			100.00000	11.58720	100.00000	11.55912			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.62233	100.00000	10.59660			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				97.00013		96.97466			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.40963	100.00000	12.37957			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				99.75857		99.73449			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	22.68483	100.00000	22.62928			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.80295		100.78067			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	8.99731	100.00000	8.97550			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	21.85507	100.00000	21.80212			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.80291		100.78063			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	21.82673	100.00000	21.77385			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.80097		100.77873			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.76106		100.73995			0.00	0	0
Total FRC218 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 FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.87494		100.85255				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.82206		100.80103				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			3.01500	127.56329	3.01500	127.49206				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.66474		100.64402				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.65609		100.63564				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.65609		100.63564				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.51740		100.49483				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				101.61370		101.59457				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.03649		100.01817				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				99.90692		101.75059				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.90675		101.88098				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.61520		101.59026				0.00	0	0
Total FRC230 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 FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				101.36806		101.34665				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				102.06979		102.04568				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				102.05835		102.03438				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.04249		100.02110				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.03385		101.01099				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			3.54500	123.60939	3.54500	123.53860				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				102.09508		102.07066				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				102.11574		102.09107				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			3.59500	123.24371	3.59500	123.17295				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			3.57500	123.38983	3.57500	123.31906				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.46000	129.84134	2.46000	129.77080				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.53000	138.86741	2.53000	138.79177				0.00	0	0
Total FRC74 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 FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.15814		101.13250				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.82876		101.80758				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				102.08134		102.05710				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.42106		102.39268				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.33385		102.30653				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				102.00551		101.98108				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				102.00322		101.97883				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				99.94693		99.92908				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	12.56192	100.00000	12.53149				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	52.58441	100.00000	52.45703				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	96.46092	100.00000	96.21231				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	23.72073	100.00000	23.66327				0.00	0	0
Total FRD09U 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 FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	35.30011	100.00000	35.18990				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	12.40232	100.00000	12.37194				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.77739		101.75867				0.00	240,000,000	120,000,000
Total FRJ16 SPOT										0.00	240,000,000	120,000,000
Total For FRJ16										0.00	240,000,000	120,000,000
FRJ17 On 04/04/2017 Spot Bond				102.12816		102.10801				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.30578		101.28484				0.00	0	10,000,000,000
Total FRJ18 SPOT										0.00	0	10,000,000,000
Total For FRJ18										0.00	0	10,000,000,000
FRJ19 On 04/04/2019 Spot Bond				100.77376		100.75351				0.00	0	10,000,000
Total FRJ19 SPOT										0.00	0	10,000,000
Total For FRJ19										0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond				99.47624		99.45882				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				97.82188		97.80534				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.48252		100.50623				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	102.41785	2.17800	102.36300				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			2.59500	109.93175	2.54000	110.92357				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				101.04931		101.02933				0.00	0	0
Total FRS102 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 FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	101.41759	10.38000	101.38904				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.41759	10.38000	101.38904				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				99.70174		103.37705				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.73500	107.30689	2.68000	108.26942				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.62000	207.31432	2.62000	207.20095				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.70500	107.86291	2.65000	108.83166				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.65000	206.45003	2.65000	206.33696				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.15470		101.12807				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.50000	111.70225	2.50000	111.64143				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.79500	106.20520	2.74000	107.15548				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				101.40659		101.38822				0.00	0	0
Total FRS116 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 FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				55.57200		55.57200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.68454		100.66610				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.90000	104.31009	2.84500	105.23928				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			2.77000	203.03645	2.77000	202.92460				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			2.82000	201.63446	2.82000	201.52310				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			2.43000	98.38437	2.43000	98.33099				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			2.85000	200.79893	2.85000	200.68788				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			3.17500	99.53836	3.12000	100.41464				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.07000	152.03108	3.07000	151.94610				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.62500	92.29304	3.57000	93.08949				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			3.06000	152.19369	3.06000	152.10866				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/08/2015 Spot Bond				100.59616		100.57753				0.00	0	0
Total FRS130 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 FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.12000	151.10449	3.12000	151.01877			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.36000	187.60087	3.36000	187.49667			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				97.92506		97.92506			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.55500	92.67278	3.50000	93.47168			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.52500	93.14423	3.47000	93.94840			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.33500	96.88475	3.28000	97.73171		8,337,500,000,000.00	2,500,000,000	2,500,000,000	
Total FRS136 SPOT								8,337,500,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS136								8,337,500,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			2.32500	271.58107	2.33500	271.24467			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			2.21500	273.68201	2.22500	273.34357			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.93500	260.27230	2.94500	259.94711			0.00	0	100,000,000
Total FRS43 SPOT									0.00	0	100,000,000
Total For FRS43									0.00	0	100,000,000
FRS46 On 31/01/2022 Spot Bond			2.67500	130.17613	2.67500	130.10465			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.97297		100.95150			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			2.20500	129.79574	2.20500	129.72612			0.00	0	0
Total FRS51 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 FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.19695		101.17451				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.43865		101.41641				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.85371		100.83186				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			2.57500	106.82318	2.52000	107.94231				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	28.01051	104.97509	27.93965				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	31.31431	101.07593	27.63906				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	21.49354	100.44759	21.44126				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	29.31777	100.76967	29.24626				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			2.14000	117.54834	2.14000	117.48556				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			2.36000	113.05872	2.36000	112.99760				0.00	0	0
Total FRS85 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 FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.85433		98.85323			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			2.39000	112.76649	2.39000	112.70544			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.36271		100.33844			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			2.41500	341.93330	2.42500	341.50925			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.74636		100.72497			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.35062		100.32852			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			7.66000	102.31655	7.70000	102.24823			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.27500	102.48913	8.31500	102.38530			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.53500	106.53153	8.58000	106.39231		68,280,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								68,280,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								68,280,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			9.21000	99.92261	9.25500	99.73839		376,132,911,252,000.00	40,839,621,200	20,419,810,600	
Total FRX19 SPOT								376,132,911,252,000.00	40,839,621,200	20,419,810,600	
Total For FRX19								376,132,911,252,000.00	40,839,621,200	20,419,810,600	
FRX20 On 01/10/2020 Spot Bond			9.49500	98.64831	9.54000	98.44269		0.00	0	0	
Total FRX20 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 FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.19000	89.34140	10.23500	89.10084			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.29000	102.80342	10.35000	102.41119		193,048,343,880,000.00	18,760,772,000	9,980,386,000	
Total FRX24 SPOT								13,048,343,880,000.00	18,760,772,000	9,980,386,000	
Total For FRX24								13,048,343,880,000.00	18,760,772,000	9,980,386,000	
FRX26 On 01/10/2026 Spot Bond			10.55000	95.00060	10.61000	94.60278		10,550,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								10,550,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								10,550,000,000,000.00	1,000,000,000	500,000,000	
FRX30 On 31/01/2030 Spot Bond			10.87000	95.41490	10.93500	94.94623		130,440,000,000,000.00	12,000,000,000	3,000,000,000	
Total FRX30 SPOT								130,440,000,000,000.00	12,000,000,000	3,000,000,000	
Total For FRX30								130,440,000,000,000.00	12,000,000,000	3,000,000,000	
FRX31 On 21/02/2031 Spot Bond			11.00000	91.78667	11.07000	91.28756		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.34500	79.71744	10.41000	79.21543		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A3 On 20/03/2038 Spot Bond				101.63356		101.61474		0.00	0	0	
Total FS1A3 SPOT								0.00	0	0	
Total For FS1A3								0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				101.65653		101.63744		0.00	0	0	
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				101.71392		101.69413		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				101.80579		101.78488		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				101.87468		101.85294		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				102.17315		102.14778		0.00	0	0	
Total FS1D1 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 FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.45411		100.43431				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.30981		100.28983				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.47085		100.45032				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.48943		100.46809				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.50491		100.48289				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.57292		100.54791				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	54.13741	100.00000	54.00626				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.08275	100.00000	9.06075				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.52383	100.00000	1.52014				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	0.25566	100.00000	0.25504				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

Contract 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 FS3B1U										0.00	0	0
FS3C1 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
FS3D1 On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1 On 20/03/2018 Spot Bond			100.00000	10.53108	100.00000	10.50557				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2 On 20/03/2020 Spot Bond			100.00000	1.76682	100.00000	1.76254				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3 On 20/03/2022 Spot Bond			100.00000	0.29642	100.00000	0.29571				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4 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
FS4A5 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
FS4B1 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
FS4C1 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
FS4D1 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
GBL01 On 15/10/2015 Spot Bond				101.35700		101.33611				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.49500	101.56572	9.53500	101.47403				0.00	0	0
Total GFC04 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 GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.09986		101.07985				0.00	330,000,000	165,000,000
Total GH31A1 SPOT										0.00	330,000,000	165,000,000
Total For GH31A1										0.00	330,000,000	165,000,000
GH31A On 25/02/2042 Spot Bond				100.36624		100.34571				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.37102		100.35023				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.40207		100.37953				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.44016		100.41549				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.46391		100.43791				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.56785		100.55010				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.70891	100.00000	9.68540				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	20.05072	100.00000	20.00215				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	11.02445	100.00000	10.99774				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	11.16608	100.00000	11.13122				0.00	0	0
Total GRB04U 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 GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.89799		100.87777				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.93309		100.91208				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.97663		100.95463				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				101.03704		101.01367				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				101.06351		101.04405				0.00	600,000,000	310,000,000
Total GRT02 SPOT										0.00	600,000,000	310,000,000
Total For GRT02										0.00	600,000,000	310,000,000
GRT03 On 15/10/2015 Spot Bond				101.20953		101.18888				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.65914		100.64104				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				100.01906		99.99989				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.48876		100.46645				0.00	0	0
Total GRT07 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 GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.66644		101.64609				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				102.11036		102.08912				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				101.02312		100.99746				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.19373	100.00000	10.16903				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.13587		101.11665				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				99.94207		99.92261				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.81748		100.79661				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.82697		100.80585				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				101.41764		101.39992				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.63883		100.62108				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										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

Contract 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 HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
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
HMS1B On 19/07/2015 Spot Bond				101.13502		101.11376				0.00	0	12,300,000,000
Total HMS1B8 SPOT										0.00	0	12,300,000,000
Total For HMS1B8										0.00	0	12,300,000,000
HMS1B On 19/07/2015 Spot Bond			7.47024	92.68088	7.50951	92.60174				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										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
HMS1C On 19/07/2015 Spot Bond				101.18543		101.16321				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.47032	104.41639	8.50949	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				101.25021		101.22675				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.92053	104.41639	8.95966	104.41639				0.00	0	0
Total HMS1D5 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 HMS1D5									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
HMS1E On 19/07/2015 Spot Bond				101.32934		101.30437			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									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
HMS1G 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				101.22442		101.20273			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.40658		101.38249			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.71868		100.69635			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	109.92100	10.00000	109.89300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.37500	103.90024	9.41500	103.81249			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.56675		100.54201			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.53280		100.50955			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.59000	108.27132	8.63500	108.05707		649,335,212,998,000.00	75,591,992,200	38,495,996,100	
Total HWAY20 SPOT								19,335,212,998,000.00	75,591,992,200	38,495,996,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20									19,335,212,998,000.00	75,591,992,200	38,495,996,100
HWAY2 On 07/12/2023 Spot Bond			2.07500	276.38392	2.08500	276.04282			0.00	0	2,200,000,000
Total HWAY23 SPOT									0.00	0	2,200,000,000
Total For HWAY23									0.00	0	2,200,000,000
HWAY2 On 07/12/2024 Spot Bond			2.07500	282.56324	2.08500	282.19520			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.79500	98.67964	9.86000	98.11903			29,972,700,000,000.00	3,060,000,000	2,230,000,000
Total HWAY34 SPOT									29,972,700,000,000.00	3,060,000,000	2,230,000,000
Total For HWAY34									29,972,700,000,000.00	3,060,000,000	2,230,000,000
HWAY3 On 31/07/2035 Spot Bond			9.83500	98.26343	9.90000	97.69726			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	39.21022	100.00000	39.11523			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	94.48918	100.00000	94.24815			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	43.20635	100.00000	43.10054			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	34.64794	100.00000	34.56401			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	109.92100	10.00000	109.89300			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			1.75000	119.18927	1.75000	119.12682			218,830,500,000,000.00	125,046,000,000	110,171,589,300
Total I2025 SPOT									218,830,500,000,000.00	125,046,000,000	110,171,589,300
Total For I2025									218,830,500,000,000.00	125,046,000,000	110,171,589,300
I2038 On 31/01/2038 Spot Bond			1.97500	122.52744	1.92000	123.66072			37,983,200,000,000.00	19,232,000,000	105,188,760,400
Total I2038 SPOT									37,983,200,000,000.00	19,232,000,000	105,188,760,400
Total For I2038									37,983,200,000,000.00	19,232,000,000	105,188,760,400
I2046 On 31/03/2046 Spot Bond			2.06000	120.58626	2.07000	120.25945			48,842,600,000,000.00	23,710,000,000	89,073,347,200
Total I2046 SPOT									48,842,600,000,000.00	23,710,000,000	89,073,347,200

Contract 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									18,842,600,000,000.00	23,710,000,000	89,073,347,200
I2050 On 31/12/2050 Spot Bond			1.99000	131.96734	1.99000	131.89733			40,062,680,000,000.00	20,132,000,000	55,138,455,400
Total I2050 SPOT									10,062,680,000,000.00	20,132,000,000	55,138,455,400
Total For I2050									10,062,680,000,000.00	20,132,000,000	55,138,455,400
IBL14 On 28/06/2015 Spot Bond				101.65431		101.63572			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.14000	103.26420	8.18000	103.21252			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			8.24500	106.61872	8.28500	106.49569			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			7.96000	102.92961	8.00000	102.86273			8,959,419,392,000.00	1,125,555,200	562,777,600
Total IBL28 SPOT									8,959,419,392,000.00	1,125,555,200	562,777,600
Total For IBL28									8,959,419,392,000.00	1,125,555,200	562,777,600
IBL33 On 03/11/2016 Spot Bond				100.81203		100.79129			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.30000	132.24914	1.30000	132.18148			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			2.27500	133.32895	2.27500	133.25718			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				102.06707		102.04680			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.36500	102.66133	8.40500	102.53939			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				99.94851		99.93121			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.58687		100.56798			0.00	0	0
Total IBL42 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 IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.61996		100.60023			0.00	0	490,000,000
Total IBL43 SPOT									0.00	0	490,000,000
Total For IBL43									0.00	0	490,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			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			8.98500	96.88627	9.03000	96.73193		252,828,086,583,000.00	28,138,907,800	14,069,453,900	
Total IBL45 SPOT								252,828,086,583,000.00	28,138,907,800	14,069,453,900	
Total For IBL45								252,828,086,583,000.00	28,138,907,800	14,069,453,900	
IBL46 On 15/01/2020 Spot Bond			9.47000	94.83806	9.51500	94.65770		120,736,369,122,000.00	12,749,352,600	6,374,676,300	
Total IBL46 SPOT								120,736,369,122,000.00	12,749,352,600	6,374,676,300	
Total For IBL46								120,736,369,122,000.00	12,749,352,600	6,374,676,300	
IBL48 On 19/03/2016 Spot Bond				99.91055		99.89227		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			8.97500	97.41386	9.01500	97.29552		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			9.52000	101.56977	9.56500	101.36594		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL52 On 31/07/2016 Spot Bond				100.76084		100.74119		0.00	0	0	
Total IBL52 SPOT								0.00	0	0	
Total For IBL52								0.00	0	0	
IBL53 On 31/07/2018 Spot Bond				99.91104		99.89096		0.00	0	0	
Total IBL53 SPOT								0.00	0	0	
Total For IBL53								0.00	0	0	
IBL54 On 31/07/2016 Spot Bond			7.90000	101.93689	7.94000	101.87249		0.00	0	0	
Total IBL54 SPOT								0.00	0	0	
Total For IBL54								0.00	0	0	
IBL55 On 31/07/2018 Spot Bond			8.76500	101.17769	8.81000	101.03388		0.00	0	0	
Total IBL55 SPOT								0.00	0	0	
Total For IBL55								0.00	0	0	
IBL56 On 31/01/2019 Spot Bond				100.95274		100.93066		0.00	0	0	
Total IBL56 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 IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.58589		100.56639				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.01500	103.55736	8.05500	103.47298				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.72500	104.40290	8.77000	104.23773				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.86000	105.49823	9.90500	105.20805				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.45288		101.43308				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.95892		100.93953				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.77623		100.75643				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.89171		100.87158				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.90956		100.88901				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				99.99999		99.98115				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			3.00500	127.63927	3.00500	127.56803				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00962	100.00000	0.00960				0.00	0	0
Total IDC01U 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 IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.05522		101.03611			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				101.03226		101.01221			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.50500	96.33653	9.55000	96.13209			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.39085		100.37028			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				100.27127		100.25007			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.18000	96.71544	10.24000	96.34049		376,209,687,700,000.00	36,955,765,000	18,477,882,500	
Total IDCG06 SPOT								6,209,687,700,000.00	36,955,765,000	18,477,882,500	
Total For IDCG06								6,209,687,700,000.00	36,955,765,000	18,477,882,500	
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.81710	5.00000	101.80321			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.73130	5.00000	100.71771			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	100.97331	4.00000	100.96244			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.60782	4.00000	100.59694			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	46.95512	100.00000	46.84013			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	46.77018	100.00000	46.65563			0.00	0	0
Total IDW02U 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 IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	46.77018	100.00000	46.65563				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.95157	9.20000	104.92577				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.59694		100.57306				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.25830	100.00000	7.24072				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.72708		100.69935				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	96.46092	100.00000	96.21231				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.09827	100.00000	15.06129				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	21.17701	100.00000	21.12570				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	1.57753	100.00000	1.57451				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	9.96366	100.00000	9.93926				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	9.82951	100.00000	9.80571				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	10.96299	100.00000	10.93615				0.00	0	0
Total IN286U 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 IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	32.14033	100.00000	32.06161				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IN294U SPOT										0.00	0	0
Total For IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	96.92227	100.00000	96.66987				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	96.96992	100.00000	96.71740				0.00	0	0
Total IN300U SPOT										0.00	0	0
Total For IN300U										0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038				0.00	0	0
Total IN528U SPOT										0.00	0	0
Total For IN528U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	89.47108	100.00000	89.18523				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	83.14351	100.00000	82.95455				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	83.74866	100.00000	83.50089				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.94742	6.40000	99.96494				0.00	0	0
Total INA524 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 INA524									0.00	0	0
INA525 On 17/06/2015 Spot Bond			6.40000	99.85992	6.40000	99.84244			0.00	0	0
Total INA525 SPOT									0.00	0	0
Total For INA525									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.45000	99.38531	6.45000	99.36786			0.00	0	0
Total INA529 SPOT									0.00	0	0
Total For INA529									0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.45000	99.26328	6.45000	99.24587			0.00	0	0
Total INA530 SPOT									0.00	0	0
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.45000	99.14154	6.45000	99.12418			0.00	0	0
Total INA531 SPOT									0.00	0	0
Total For INA531									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.60000	98.87365	6.60000	98.85598			0.00	0	0
Total INA533 SPOT									0.00	0	0
Total For INA533									0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.60000	98.75007	6.60000	98.73244			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	98.38116	6.60000	98.36366		2,640,000,000,000.00	400,000,000	400,000,000	
Total INA538 SPOT								2,640,000,000,000.00	400,000,000	400,000,000	
Total For INA538								2,640,000,000,000.00	400,000,000	400,000,000	
ING114 On 31/12/2015 Spot Bond				101.88102		101.85525			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.91415	102.88833	10.93144	102.75957			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.91415	102.23252	10.93144	102.10458			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.94054		101.91715			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.90332		101.88040			0.00	0	0
Total ING138 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 ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.23091	6.50000	101.21322				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				102.03300		102.00823				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				93.36489		93.36489				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				99.93853		99.91805				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.15528		101.13571				0.00	1,200,000,000	600,000,000
Total ING211 SPOT										0.00	1,200,000,000	600,000,000
Total For ING211										0.00	1,200,000,000	600,000,000
ING211 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.88306		101.85931				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				103.91830		103.89667				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING292 On 15/07/2015 Spot Bond				101.05728		101.03876				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				98.35407		98.33578				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				98.21595		98.19756				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	74.94867	100.00000	74.79508				0.00	0	0
Total ING301 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 ING301									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.50137		100.48048			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.88505		100.85644			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0
Total IP274U SPOT									0.00	0	0
Total For IP274U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.26709		101.24618			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.28341		101.26223			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			8.65000	101.67186	8.69000	101.58148			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.49195		101.47124			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.52736		101.50615			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.55099		101.52945			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.19355		101.17317			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.25361		101.23219			0.00	0	0
Total IPF11 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 IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.21730		101.19651			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				101.03097		101.01319			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.85500	98.43189	9.90000	98.21030		36,463,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								36,463,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								36,463,500,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				101.90625		101.88643			0.00	0	0
Total IPL5 SPOT								0.00	0	0	
Total For IPL5								0.00	0	0	
IPL6 On 28/09/2017 Spot Bond			8.93500	103.71189	8.97500	103.60489		53,622,696,635,000.00	6,001,421,000	1,650,710,500	
Total IPL6 SPOT								53,622,696,635,000.00	6,001,421,000	1,650,710,500	
Total For IPL6								53,622,696,635,000.00	6,001,421,000	1,650,710,500	
IPL7 On 05/04/2018 Spot Bond				101.38543		101.36409			0.00	0	0
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				101.36378		101.34236			0.00	0	0
Total IPL8 SPOT								0.00	0	0	
Total For IPL8								0.00	0	0	
IPL9 On 20/05/2021 Spot Bond				99.77093		99.75002			0.00	0	0
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				99.77083		101.95039			0.00	0	0
Total IV013 SPOT								0.00	0	0	
Total For IV013								0.00	0	0	
IV014 On 22/06/2015 Spot Bond			8.05500	99.77981	8.08000	105.01678			0.00	0	0
Total IV014 SPOT								0.00	0	0	
Total For IV014								0.00	0	0	
IV015 On 20/09/2022 Spot Bond				101.10083		101.07858			0.00	0	0
Total IV015 SPOT								0.00	0	0	
Total For IV015								0.00	0	0	
IV016 On 06/12/2021 Spot Bond				100.09779		100.02248			0.00	0	0
Total IV016 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 IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.55500	127.96685	3.55500	127.89352				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			3.62000	148.95367	3.62000	148.86820				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.68421		101.66039				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.42240		101.39888				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				101.28593		101.26187				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				99.99981		99.97788				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				101.81557		101.79208				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			3.75000	108.08318	3.75000	108.02066				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			3.75000	108.08318	3.75000	108.02066				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				100.02288		99.99982				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.72690		100.70182				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.52500	109.38172	10.57000	109.23621				0.00	0	0
Total IV08 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 IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				103.02882		103.00202			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			3.72000	141.88098	3.72000	141.79919			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0
Total IV533U SPOT									0.00	0	0
Total For IV533U									0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.98247	6.40000	99.85992			0.00	0	0
Total IVA524 SPOT									0.00	0	0
Total For IVA524									0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.40000	99.61573	6.45000	99.61274			0.00	0	0
Total IVA528 SPOT									0.00	0	0
Total For IVA528									0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.49015			0.00	0	0
Total IVA529 SPOT									0.00	0	0
Total For IVA529									0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.45000	99.36786	6.45000	99.36786			0.00	0	0
Total IVA530 SPOT									0.00	0	0
Total For IVA530									0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.45000	98.76089	6.45000	98.76089			0.00	0	0
Total IVA531 SPOT									0.00	0	0
Total For IVA531									0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.60000	98.71481	6.60000	98.69720			0.00	0	0
Total IVA534 SPOT									0.00	0	0
Total For IVA534									0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.60000	98.46874	6.60000	98.45121			0.00	0	0
Total IVA537 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 IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	98.34617	6.60000	98.32868				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			100.00000	79.00433	100.00000	100.00000				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.06499		101.04608				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300				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				101.08919		101.06999				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				101.32250		101.30213				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.45235		100.43263				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.47110		100.44848				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.23249		100.21129				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.26718		101.24628				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.27534		101.25430				0.00	0	0
Total IVC018 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 IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.29167		101.27036			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.21817		101.19810			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.12782		101.10670			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.93349		100.91240			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				99.86177		99.84176			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.57621		100.55557			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.32923		100.30971			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.32602		100.30669			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.43347		101.41164			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.00549		100.98515			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				99.87216		99.85363			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.57353		101.55234			0.00	0	0
Total IVC033 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 IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.61391		101.59216				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				101.61390		101.59215				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.32500	103.63935	9.37000	103.46306				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.19285	100.00000	16.15662				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.31047	100.00000	11.28278				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				101.09971		101.08027				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.52500	102.77341	9.57000	102.54312				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.95121		100.92971				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.59788		100.57728				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				99.94605		99.92794				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				104.61630		104.59699				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.96550		100.94598				0.00	0	0
Total IVC045 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 IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.99022		101.96998				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			6.85500	101.13775	6.88000	101.10992				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.83017		100.80775				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.48889		100.46659				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.19878		100.17647				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.86667		100.84451				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.65957		100.63901				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.71980		100.69733				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				100.18570		100.16487				0.00	800,000,000	400,000,000
Total IVC054 SPOT										0.00	800,000,000	400,000,000
Total For IVC054										0.00	800,000,000	400,000,000
IVC055 On 26/03/2020 Spot Bond				101.74284		101.72083				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.90364		100.88324				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	100.00000	49.01954				0.00	0	3,000,000,000
Total IVC059 SPOT										0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC059									0.00	0	3,000,000,000
JAS01 On 31/01/2018 Spot Bond				101.10969		101.08392			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.94506		100.92319			0.00	0	300,000,000
Total JDG01 SPOT									0.00	0	300,000,000
Total For JDG01									0.00	0	300,000,000
JDG03 On 15/04/2016 Spot Bond				101.07943		101.05773			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	54.00626	100.00000	53.87543			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				102.12557		102.12862			0.00	5,000,000,000	5,000,000,000
Total JDG04 SPOT									0.00	5,000,000,000	5,000,000,000
Total For JDG04									0.00	5,000,000,000	5,000,000,000
KAP00 On 13/06/2017 Spot Bond				100.12292		100.10295			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				99.93780		99.91689			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				100.08786		100.06588			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	88.34951	100.00000	88.13559			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				102.41875		102.39430			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.01278		100.98685			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.73000	137.22522	8.79000	136.63585		3,930,436,314,000.00		450,221,800	225,110,900
Total KW01 SPOT								3,930,436,314,000.00		450,221,800	225,110,900

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 For KW01									3,930,436,314,000.00	450,221,800	225,110,900
LBK03 On 01/10/2016 Spot Bond				101.61102		101.59100			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.94264		99.92133			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				100.20990		100.13872			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				99.80286		99.78373			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				101.31151		101.28930			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.47000	97.41491	10.51500	97.23376			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.84223	9.71000	102.81530			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.91554		100.89434			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.96500	99.99780	9.00500	99.89733		58,451,800,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								58,451,800,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								58,451,800,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.09500	97.90476	9.13500	97.78579		25,466,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,466,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,466,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.14000	99.11005	10.18500	98.90954		11,762,400,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								11,762,400,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								11,762,400,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				99.99962		99.97769		0.00	0	0	
Total LGL05 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 LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				99.91407		99.88525				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.87500	101.33748	7.90000	101.30367				16,380,000,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT										16,380,000,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02										16,380,000,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				99.90612		99.87464				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.53691		100.50688				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.49560		100.47398				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.51185		100.48940				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.54846		100.52440				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.56919		100.55003				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				99.94223		99.92299				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ068 SPOT										0.00	0	0
Total For MAQ068										0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				99.52985		99.51244				0.00	0	0
Total MAQ069 SPOT										0.00	0	0
Total For MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.17245		99.15521				0.00	0	0
Total MAQ070 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 MAQ070										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				98.95195		98.93448				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	100.00000	80.04386				0.00	23,600,000,000	21,200,000,000
Total MAQ072 SPOT										0.00	23,600,000,000	21,200,000,000
Total For MAQ072										0.00	23,600,000,000	21,200,000,000
MAQ0A On 28/02/2018 Spot Bond				101.84237		101.80889				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				101.85594		101.82233				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.95445		101.92698				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				98.51453		98.49706				0.00	44,000,000,000	13,400,000,000
Total MBC024 SPOT										0.00	44,000,000,000	13,400,000,000
Total For MBC024										0.00	44,000,000,000	13,400,000,000
MBF02 On 01/10/2015 Spot Bond				101.51777		101.49856				0.00	800,000,000	400,000,000
Total MBF029 SPOT										0.00	800,000,000	400,000,000
Total For MBF029										0.00	800,000,000	400,000,000
MBF03 On 01/10/2017 Spot Bond				102.21522		102.19509				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.54841		101.52934				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				100.20155		100.18427				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				100.44389		100.42415				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				101.17765		101.15844				0.00	0	0
Total MBF039 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 MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.69407		100.67537				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.69968		100.68029				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.71532		100.69549				0.00	0	100,000,000
Total MBF042 SPOT										0.00	0	100,000,000
Total For MBF042										0.00	0	100,000,000
MBF04 On 08/12/2015 Spot Bond				100.07579		100.05684				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				101.15122		101.13172				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.23442		101.21407				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	62.46637	100.00000	62.31504				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	22.85991	100.00000	22.80393				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	22.14042	100.00000	22.08619				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	22.22828	100.00000	22.17385				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	21.35428	100.00000	21.30254				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	22.33662	100.00000	22.28251				0.00	0	0
Total MBP33U 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 MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.89164		100.87151			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.98500	101.54542	9.03000	101.37723		9,703,800,000,000.00	1,080,000,000	540,000,000	
Total MBSA01 SPOT								9,703,800,000,000.00	1,080,000,000	540,000,000	
Total For MBSA01								9,703,800,000,000.00	1,080,000,000	540,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.00500	101.07122	9.05000	100.90366		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total MBSA03 SPOT								0.00	0	0	
Total For MBSA03								0.00	0	0	
MEFSA On 05/10/2016 Spot Bond				101.34437		101.32355		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				103.36936		103.34729		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				103.51929		103.49620		0.00	0	0	
Total MEFSA6 SPOT								0.00	0	0	
Total For MEFSA6								0.00	0	0	
MEFSB On 05/10/2016 Spot Bond			8.18000	102.07712	8.22000	102.00551		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			8.97500	105.15769	9.02000	104.99654		0.00	0	0	
Total MEFSB4 SPOT								0.00	0	0	
Total For MEFSB4								0.00	0	0	
MEFSB On 05/01/2022 Spot Bond			9.78000	105.45078	9.82500	105.20737		0.00	0	0	
Total MEFSB5 SPOT								0.00	0	0	
Total For MEFSB5								0.00	0	0	
MFS1A On 20/12/2015 Spot Bond				101.64502		101.62607		0.00	0	0	
Total MFS1A1 SPOT								0.00	0	0	
Total For MFS1A1								0.00	0	0	
MFS1A On 20/12/2018 Spot Bond				101.70245		101.68280		0.00	0	0	
Total MFS1A2 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 MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.82000	103.82282	9.86500	103.63866			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.02500	102.37809	7.05000	102.35214		37,689,715,100,000.00	5,365,084,000	8,182,542,000	
Total MGL01 SPOT								37,689,715,100,000.00	5,365,084,000	8,182,542,000	
Total For MGL01								37,689,715,100,000.00	5,365,084,000	8,182,542,000	
MIL02 On 31/05/2017 Spot Bond			9.10500	99.71738	9.14500	99.62271		0.00	0	0	
Total MIL02 SPOT								0.00	0	0	
Total For MIL02								0.00	0	0	
MMIG0 On 17/03/2024 Spot Bond				99.90349		99.88399		0.00	0	0	
Total MMIG01 SPOT								0.00	0	0	
Total For MMIG01								0.00	0	0	
MMIG0 On 17/03/2026 Spot Bond			9.65500	104.13034	9.70000	103.90610		109,499,376,757,000.00	11,341,209,400	5,670,604,700	
Total MMIG02 SPOT								109,499,376,757,000.00	11,341,209,400	5,670,604,700	
Total For MMIG02								109,499,376,757,000.00	11,341,209,400	5,670,604,700	
MMIG0 On 01/06/2025 Spot Bond				100.25671		100.23322		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMS01 On 10/12/2016 Spot Bond			100.00000	32.92734	100.00000	32.84757		0.00	0	0	
Total MMS01U SPOT								0.00	0	0	
Total For MMS01U								0.00	0	0	
MQB02 On 31/05/2017 Spot Bond			8.80500	99.70597	8.84500	99.61185		2,465,400,000,000.00	280,000,000	140,000,000	
Total MQB02 SPOT								2,465,400,000,000.00	280,000,000	140,000,000	
Total For MQB02								2,465,400,000,000.00	280,000,000	140,000,000	
MTN03 On 13/07/2015 Spot Bond			6.97500	104.06354	7.00000	104.04150		0.00	0	0	
Total MTN03 SPOT								0.00	0	0	
Total For MTN03								0.00	0	0	
MTN04 On 13/07/2017 Spot Bond			8.79500	106.67624	8.83500	106.57481		8,970,900,000,000.00	1,020,000,000	510,000,000	
Total MTN04 SPOT								8,970,900,000,000.00	1,020,000,000	510,000,000	
Total For MTN04								8,970,900,000,000.00	1,020,000,000	510,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.85330	100.89771	6.83657		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	6.94247	100.61875	6.92557		0.00	0	0	
Total N4A302 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 N4A302										0.00	0	0
N4A302 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
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	100.00000	39.14632				0.00	122,100,000,000	60,000,000,000
Total N5A16 SPOT										0.00	122,100,000,000	60,000,000,000
Total For N5A16										0.00	122,100,000,000	60,000,000,000
N5B23 On 20/06/2023 Spot Bond				100.00000	100.00000	8.15469				0.00	195,006,000,000	90,236,000,000
Total N5B23 SPOT										0.00	195,006,000,000	90,236,000,000
Total For N5B23										0.00	195,006,000,000	90,236,000,000
N5C23 On 20/06/2023 Spot Bond				100.00000	100.00000	8.15469				0.00	50,800,000,000	48,000,000,000
Total N5C23 SPOT										0.00	50,800,000,000	48,000,000,000
Total For N5C23										0.00	50,800,000,000	48,000,000,000
N5D23 On 20/06/2023 Spot Bond				100.00000	100.00000	9.28910				0.00	0	25,200,000,000
Total N5D23 SPOT										0.00	0	25,200,000,000
Total For N5D23										0.00	0	25,200,000,000
N5E23 On 20/06/2023 Spot Bond				100.00000	100.00000	10.23618				0.00	8,400,000,000	8,400,000,000
Total N5E23 SPOT										0.00	8,400,000,000	8,400,000,000
Total For N5E23										0.00	8,400,000,000	8,400,000,000
N5F23L On 20/06/2023 Spot Bond			100.00000	11.24250	100.00000	11.01673			840,000,000,000,000.00	8,400,000,000	8,400,000,000	
Total N5F23U SPOT									10,000,000,000,000.00	8,400,000,000	8,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5F23U									10,000,000,000,000.00	8,400,000,000	8,400,000,000
N5G23I On 20/06/2023 Spot Bond			100.00000	12.03906	100.00000	11.79729			570,000,000,000,000.00	5,700,000,000	5,700,000,000
Total N5G23U SPOT									0,000,000,000,000.00	5,700,000,000	5,700,000,000
Total For N5G23U									0,000,000,000,000.00	5,700,000,000	5,700,000,000
NAM01 On 19/11/2022 Spot Bond			9.22500	95.41758	9.27000	95.16395			4,612,500,000,000.00	500,000,000	450,000,000
Total NAM01 SPOT									4,612,500,000,000.00	500,000,000	450,000,000
Total For NAM01									4,612,500,000,000.00	500,000,000	450,000,000
NBK10I On 25/07/2016 Spot Bond			7.66500	101.82742	7.70500	101.76424			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11I On 28/11/2020 Spot Bond			9.34000	98.59119	9.38500	98.37985			372,243,295,884,000.00	39,854,742,600	19,927,371,300
Total NBK11A SPOT									2,243,295,884,000.00	39,854,742,600	19,927,371,300
Total For NBK11A									2,243,295,884,000.00	39,854,742,600	19,927,371,300
NBK12I On 19/03/2021 Spot Bond			9.10500	103.35390	9.15000	103.12891			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13I On 19/03/2024 Spot Bond			9.56000	103.21339	9.60500	102.92258			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				101.32400		101.30440			0.00	0	21,400,000
Total NBK13B SPOT									0.00	0	21,400,000
Total For NBK13B									0.00	0	21,400,000
NBK14I On 26/06/2021 Spot Bond			9.46500	103.51518	9.51000	103.28669			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.36758		100.34831			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.70500	98.49102	9.75000	98.25419			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				101.40039		101.38033			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.33000	97.74058	10.39000	97.36576			287,740,569,510,000.00	27,854,847,000	10,427,423,500
Total NBK16A SPOT									287,740,569,510,000.00	27,854,847,000	10,427,423,500

Contract 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 NBK16A									17,740,569,510,000.00	27,854,847,000	10,427,423,500
NBK16I On 25/07/2016 Spot Bond				101.02358		101.00493			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			10.51000	97.78434	10.57000	97.38415			10,510,000,000,000.00	1,000,000,000	500,000,000
Total NBK17A SPOT									10,510,000,000,000.00	1,000,000,000	500,000,000
Total For NBK17A									10,510,000,000,000.00	1,000,000,000	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.39156		100.37245			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.45000	99.53237	9.49500	99.33292			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.40520		101.38642			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.85500	99.21739	9.90000	98.97000			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				101.28403		101.26488			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			10.58000	98.89555	10.64000	98.48834			198,473,091,412,000.00	18,759,271,400	9,379,635,700
Total NBK20A SPOT									18,473,091,412,000.00	18,759,271,400	9,379,635,700
Total For NBK20A									18,473,091,412,000.00	18,759,271,400	9,379,635,700
NBK20I On 25/06/2021 Spot Bond				101.59833		101.57769			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.62634		100.60658			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.63469		100.61425			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.65144		100.63045			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.68098		100.65974			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.69731		100.67482			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				101.15450		101.13198			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				100.22530		100.20449			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.85500	103.42964	6.88000	103.40387		10,145,400,000,000.00	1,480,000,000	740,000,000	
Total NBK2A SPOT								10,145,400,000,000.00	1,480,000,000	740,000,000	
Total For NBK2A								10,145,400,000,000.00	1,480,000,000	740,000,000	
NBK2B On 15/09/2015 Spot Bond				100.28147		100.26369			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.00500	111.16628	9.05000	110.97583		122,234,457,126,000.00	13,574,065,200	5,087,032,600	
Total NBK3A SPOT								122,234,457,126,000.00	13,574,065,200	5,087,032,600	
Total For NBK3A								122,234,457,126,000.00	13,574,065,200	5,087,032,600	
NBK4 On 28/10/2024 Spot Bond			10.90500	37.88302	10.96500	37.68062			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.20679		101.18415			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.71000	103.26453	7.75000	103.21308			0.00	0	7,800,000,000
Total NBK9A SPOT									0.00	0	7,800,000,000
Total For NBK9A									0.00	0	7,800,000,000
NBK9B On 23/03/2016 Spot Bond				101.64252		101.62280			0.00	1,875,925,600	937,962,800
Total NBK9B SPOT									0.00	1,875,925,600	937,962,800
Total For NBK9B									0.00	1,875,925,600	937,962,800
NCLN6 On 30/11/2015 Spot Bond				96.84011		96.82163			0.00	0	0
Total NCLN61 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 NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.21054		100.18932				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.96715		100.94581				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.95135		100.92985				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				93.31222		93.29311				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				101.33352		101.31449				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.62010		100.59788				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				99.80235		99.78219				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				99.81309		99.79401				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				102.02333		102.00215				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				99.81965		99.80123				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				99.80686		99.78759				0.00	4,600,000,000	2,300,000,000
Total NCLN79 SPOT										0.00	4,600,000,000	2,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN79										0.00	4,600,000,000	2,300,000,000
NCLN8 On 20/06/2016 Spot Bond				99.80700		99.78774				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.86655		100.84650				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				99.77766		99.75549				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.07500	105.75560	10.13500	105.37612				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				99.77902		99.75699				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.11000	104.61482	10.17000	104.22636		113,793,735,864,000.00		11,255,562,400	5,627,781,200	
Total NCLN85 SPOT								13,793,735,864,000.00		11,255,562,400	5,627,781,200	
Total For NCLN85								13,793,735,864,000.00		11,255,562,400	5,627,781,200	
NCLN8 On 20/03/2024 Spot Bond				99.77766		99.75549				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				99.80004		99.78008				0.00	1,000,000,000	500,000,000
Total NCLN88 SPOT										0.00	1,000,000,000	500,000,000
Total For NCLN88										0.00	1,000,000,000	500,000,000
NCLN8 On 20/03/2017 Spot Bond				99.83997		99.82000				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				99.77548		99.75309				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				99.77275		99.75008				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.20825		100.18738				0.00	0	0
Total NCLN92 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 NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.35929		101.33830			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NED11 On 17/09/2015 Spot Bond			6.96500	103.35689	6.99000	103.33073		112,360,773,000.00	16,132,200	8,066,100	
Total NED11 SPOT								112,360,773,000.00	16,132,200	8,066,100	
Total For NED11								112,360,773,000.00	16,132,200	8,066,100	
NED13 On 25/07/2023 Spot Bond				101.10151		101.07716		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				99.05764		99.03360		0.00	0	200,000,000	
Total NED14 SPOT								0.00	0	200,000,000	
Total For NED14								0.00	0	200,000,000	
NED15 On 08/04/2024 Spot Bond			10.18500	103.58126	10.23000	103.29250		0.00	0	0	
Total NED15 SPOT								0.00	0	0	
Total For NED15								0.00	0	0	
NED16 On 08/04/2024 Spot Bond				100.13820		100.11413		0.00	0	0	
Total NED16 SPOT								0.00	0	0	
Total For NED16								0.00	0	0	
NED17 On 14/10/2024 Spot Bond				101.34632		101.32290		0.00	0	0	
Total NED17 SPOT								0.00	0	0	
Total For NED17								0.00	0	0	
NED18 On 16/01/2025 Spot Bond				101.36970		101.34523		0.00	0	0	
Total NED18 SPOT								0.00	0	0	
Total For NED18								0.00	0	0	
NED9 On 06/07/2017 Spot Bond				101.20003		101.18153		0.00	0	0	
Total NED9 SPOT								0.00	0	0	
Total For NED9								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond			9.44500	117.05389	9.44500	117.02453		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 04/09/2015 Spot Bond				100.32476		100.29931		0.00	0	0	
Total NHM001 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 NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			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			2.22500	169.17668	2.23500	169.06139			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			2.61000	110.64929	2.61000	110.58873			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	184.91726	3.45000	184.81772			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			3.00000	106.83616	3.00000	106.77309			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			3.21000	139.63187	3.21000	139.55328			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			3.12000	151.10449	3.12000	151.01877			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.87000	105.51231	8.91500	105.30297		73,542,800,306,000.00	8,291,183,800	4,145,591,900	
Total NMP20N SPOT								*3,542,800,306,000.00	8,291,183,800	4,145,591,900	
Total For NMP20N								*3,542,800,306,000.00	8,291,183,800	4,145,591,900	
NQ1A1 On 22/05/2020 Spot Bond			9.50000	104.24439	9.54500	104.03815		0.00	0	0	
Total NQ1A10 SPOT								0.00	0	0	
Total For NQ1A10								0.00	0	0	
NQ1A1 On 22/05/2016 Spot Bond				100.56480		100.54458		0.00	0	0	
Total NQ1A11 SPOT								0.00	0	0	
Total For NQ1A11								0.00	0	0	
NQ1A1 On 22/05/2048 Spot Bond				100.40602		100.38651		0.00	0	0	
Total NQ1A16 SPOT								0.00	0	0	
Total For NQ1A16								0.00	0	0	
NQ1A1 On 22/05/2050 Spot Bond				100.42023		100.40005		0.00	0	0	
Total NQ1A17 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 NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.41173		100.39196				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.43666		100.41569				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.70000	105.28542	9.74500	105.02618				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.42873		100.40814				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.42307		100.40275				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.46090		100.43877				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.90000	104.23265	9.94500	104.02700				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.43439		100.41354				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.43723		100.41624				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.48520		100.46190				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.54161		100.51561				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.50725		100.48290				0.00	0	0
Total NQF1D6 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 NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.44572		100.42432				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.77500	110.59181	8.82000	110.42543				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.55500	115.45165	9.60000	115.16678			336,100,211,265,000.00	35,175,323,000	18,187,661,500	
Total NRA022 SPOT									36,100,211,265,000.00	35,175,323,000	18,187,661,500	
Total For NRA022									36,100,211,265,000.00	35,175,323,000	18,187,661,500	
NRA02: On 31/05/2023 Spot Bond			2.12000	172.29847	2.13000	172.09070			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			10.48000	113.01384	10.54000	112.51629			855,455,355,312,000.00	81,627,419,400	43,213,709,700	
Total NRA028 SPOT									5,455,355,312,000.00	81,627,419,400	43,213,709,700	
Total For NRA028									5,455,355,312,000.00	81,627,419,400	43,213,709,700	
NTC12 On 25/08/2016 Spot Bond				101.24208		101.22159			0.00	0	0	
Total NTC12 SPOT									0.00	0	0	
Total For NTC12									0.00	0	0	
NTC15 On 26/07/2015 Spot Bond				101.02097		101.00207			0.00	0	0	
Total NTC15 SPOT									0.00	0	0	
Total For NTC15									0.00	0	0	
NTC16 On 22/03/2018 Spot Bond				99.82586		101.72562			0.00	0	0	
Total NTC16 SPOT									0.00	0	0	
Total For NTC16									0.00	0	0	
NTC17 On 27/02/2017 Spot Bond				100.16804		100.14723			0.00	0	0	
Total NTC17 SPOT									0.00	0	0	
Total For NTC17									0.00	0	0	
NTC18 On 27/02/2019 Spot Bond				100.33761		100.31632			0.00	0	0	
Total NTC18 SPOT									0.00	0	0	
Total For NTC18									0.00	0	0	
NYT10: On 28/05/2020 Spot Bond				100.36673		100.34219			0.00	0	0	
Total NYT101 SPOT									0.00	0	0	
Total For NYT101									0.00	0	0	
NYT10: On 28/05/2020 Spot Bond				100.44703		100.41711			0.00	0	0	
Total NYT102 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 NYT102									0.00	0	0
NYT13I On 28/05/2020 Spot Bond			100.00000	16.95392	100.00000	16.91284			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	92.36045	100.00000	92.13012			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.86500	101.83596	6.89000	101.80792		6,865,000,000,000.00	1,000,000,000	500,000,000	
Total OML01 SPOT								6,865,000,000,000.00	1,000,000,000	500,000,000	
Total For OML01								6,865,000,000,000.00	1,000,000,000	500,000,000	
OML02 On 21/11/2024 Spot Bond				100.33173		100.30855		0.00	0	0	
Total OML02 SPOT								0.00	0	0	
Total For OML02								0.00	0	0	
OML03 On 27/11/2024 Spot Bond			10.02000	97.69689	10.06500	97.51503		0.00	0	0	
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OML04 On 19/03/2025 Spot Bond				99.84863		99.82674		0.00	0	0	
Total OML04 SPOT								0.00	0	0	
Total For OML04								0.00	0	0	
OML05 On 19/03/2025 Spot Bond			10.18500	100.64966	10.23000	100.45740		61,110,000,000,000.00	6,000,000,000	1,500,000,000	
Total OML05 SPOT								61,110,000,000,000.00	6,000,000,000	1,500,000,000	
Total For OML05								61,110,000,000,000.00	6,000,000,000	1,500,000,000	
OML06 On 19/03/2027 Spot Bond			10.74000	100.36577	10.78500	100.12746		32,220,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								32,220,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								32,220,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.33000	100.31089	11.39000	99.93763		22,660,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,660,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,660,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	36.37013	100.00000	36.28202		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET0 On 13/09/2015 Spot Bond				99.65000		99.60000		0.00	0	0	
Total PBET01 SPOT								0.00	0	0	
Total For PBET01								0.00	0	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300		0.00	0	0	
Total PMM12/JIBAR 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 PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				102.01904		101.99925				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.08121		100.00989				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.73976		100.72054				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.58118		100.56096				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.61253		101.59271				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				101.66921		101.64829				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				101.08459		101.06359				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			9.75500	104.90057	9.80000	104.67047				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				100.89358		100.87388				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.91797		100.89773				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.92895		100.90846				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.95334		100.93230				0.00	0	0
Total PRE1B1 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 PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.05813		101.03474			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.08248		101.05855			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.97634		100.95372			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.15000	43.13873	8.21000	42.86834			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			5.87500	105.14226	5.90000	105.11878		295,140,987,325,000.00	50,236,763,800	183,618,381,900	
Total R158 SPOT								15,140,987,325,000.00	50,236,763,800	183,618,381,900	
Total For R158								15,140,987,325,000.00	50,236,763,800	183,618,381,900	
R158P On 15/09/2015 Spot Bond			6.54000	98.32630	6.58000	98.29881		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.64000	111.38863	6.68000	111.31832		969,636,108,976,000.00	597,836,763,400	261,856,040,700	
Total R159 SPOT								19,636,108,976,000.00	597,836,763,400	261,856,040,700	
Total For R159								19,636,108,976,000.00	597,836,763,400	261,856,040,700	
R159P On 15/09/2016 Spot Bond			6.47000	92.30116	6.51000	92.24012		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.33000	115.62596	8.39000	115.11545		200,263,554,193,000.00	1,705,913,992,100	1,012,276,102,200	
Total R186 SPOT								10,263,554,193,000.00	705,913,992,100	1,012,276,102,200	
Total For R186								10,263,554,193,000.00	705,913,992,100	1,012,276,102,200	
R187P On 21/12/2026 Spot Bond			8.07000	40.18117	8.13000	39.90629		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			7.99000	37.48411	8.05000	37.20619		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			1.71500	283.47819	1.72500	283.13016		54,423,467,000,000.00	31,733,800,000	22,438,918,500	
Total R197 SPOT								14,423,467,000,000.00	31,733,800,000	22,438,918,500	

Contract 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 R197									4,423,467,000,000.00	31,733,800,000	22,438,918,500
R202 On 07/12/2033 Spot Bond			1.82000	232.06678	1.82000	231.94488			369,573,725,612,000.00	203,062,486,600	216,537,300,500
Total R202 SPOT									9,573,725,612,000.00	203,062,486,600	216,537,300,500
Total For R202									9,573,725,612,000.00	203,062,486,600	216,537,300,500
R2023 On 28/02/2023 Spot Bond			8.16000	99.85705	8.20500	99.58532			435,032,105,024,000.00	543,508,836,400	509,585,445,600
Total R2023 SPOT									15,032,105,024,000.00	543,508,836,400	509,585,445,600
Total For R2023									15,032,105,024,000.00	543,508,836,400	509,585,445,600
R203 On 15/09/2017 Spot Bond			7.24500	104.03631	7.28500	103.93300			608,727,414,242,000.00	3,534,675,971,600	1,807,608,658,900
Total R203 SPOT									18,727,414,242,000.00	534,675,971,600	307,608,658,900
Total For R203									18,727,414,242,000.00	534,675,971,600	307,608,658,900
R2030 On 31/01/2030 Spot Bond			8.71000	97.08938	8.77500	96.55834			802,524,924,319,000.00	1,469,865,088,900	867,176,984,100
Total R2030 SPOT									12,524,924,319,000.00	469,865,088,900	367,176,984,100
Total For R2030									12,524,924,319,000.00	469,865,088,900	367,176,984,100
R2032 On 31/03/2032 Spot Bond			8.80500	96.80301	8.87000	96.23776			920,213,275,053,000.00	785,941,314,600	481,417,920,000
Total R2032 SPOT									20,213,275,053,000.00	785,941,314,600	481,417,920,000
Total For R2032									20,213,275,053,000.00	785,941,314,600	481,417,920,000
R2037 On 31/01/2037 Spot Bond			8.89000	99.36235	8.95500	98.73966			166,916,700,928,000.00	1,031,149,235,200	666,944,506,100
Total R2037 SPOT									16,916,700,928,000.00	031,149,235,200	666,944,506,100
Total For R2037									16,916,700,928,000.00	031,149,235,200	666,944,506,100
R204 On 21/12/2018 Spot Bond			7.55500	101.16085	7.60000	101.00214			493,384,551,683,000.00	1,918,383,130,600	693,036,008,700
Total R204 SPOT									13,384,551,683,000.00	918,383,130,600	693,036,008,700
Total For R204									13,384,551,683,000.00	918,383,130,600	693,036,008,700
R2044 On 31/01/2044 Spot Bond			8.98000	100.81735	9.05000	100.09489			099,468,129,848,000.00	456,510,927,600	338,213,698,600
Total R2044 SPOT									19,468,129,848,000.00	456,510,927,600	338,213,698,600
Total For R2044									19,468,129,848,000.00	456,510,927,600	338,213,698,600
R2048 On 28/02/2048 Spot Bond			8.97500	100.08404	9.04500	99.34415			216,197,994,472,500.00	581,191,977,100	447,936,446,900
Total R2048 SPOT									16,197,994,472,500.00	581,191,977,100	447,936,446,900
Total For R2048									16,197,994,472,500.00	581,191,977,100	447,936,446,900
R207 On 15/01/2020 Spot Bond			7.82000	100.78993	7.86500	100.60004			411,939,241,234,000.00	1,459,327,268,700	609,403,815,300
Total R207 SPOT									11,939,241,234,000.00	459,327,268,700	609,403,815,300
Total For R207									11,939,241,234,000.00	459,327,268,700	609,403,815,300
R208 On 31/03/2021 Spot Bond			7.95500	95.81740	8.00000	95.59819			902,161,054,353,000.00	1,370,479,076,600	629,719,388,800
Total R208 SPOT									12,161,054,353,000.00	370,479,076,600	629,719,388,800
Total For R208									12,161,054,353,000.00	370,479,076,600	629,719,388,800
R209 On 31/03/2036 Spot Bond			8.84500	76.74004	8.91000	76.22801			208,995,077,149,500.00	2,850,084,237,100	1,017,867,710,100
Total R209 SPOT									18,995,077,149,500.00	850,084,237,100	1,017,867,710,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									18,995,077,149,500.00	850,084,237,100	117,867,710,100
R210 On 31/03/2028 Spot Bond			1.72000	175.91932	1.72000	175.82740			15,019,040,000,000.00	8,732,000,000	73,062,983,200
Total R210 SPOT									15,019,040,000,000.00	8,732,000,000	73,062,983,200
Total For R210									15,019,040,000,000.00	8,732,000,000	73,062,983,200
R211 On 31/01/2017 Spot Bond			0.60000	133.73088	0.60000	133.66504			6,354,699,840,000.00	10,591,166,400	24,721,452,100
Total R211 SPOT									6,354,699,840,000.00	10,591,166,400	24,721,452,100
Total For R211									6,354,699,840,000.00	10,591,166,400	24,721,452,100
R212 On 31/01/2022 Spot Bond			1.70500	137.97391	1.70500	137.90179			384,191,742,000,000.00	225,332,400,000	168,426,545,100
Total R212 SPOT									384,191,742,000,000.00	225,332,400,000	168,426,545,100
Total For R212									384,191,742,000,000.00	225,332,400,000	168,426,545,100
R213 On 28/02/2031 Spot Bond			8.75000	87.16522	8.82000	86.61878			222,109,834,625,000.00	1,625,383,981,100	864,438,945,800
Total R213 SPOT									222,109,834,625,000.00	1,625,383,981,100	864,438,945,800
Total For R213									222,109,834,625,000.00	1,625,383,981,100	864,438,945,800
R214 On 28/02/2041 Spot Bond			8.89500	77.76604	8.96000	77.22747			811,320,951,180,000.00	1,103,015,284,000	836,640,452,800
Total R214 SPOT									811,320,951,180,000.00	1,103,015,284,000	836,640,452,800
Total For R214									811,320,951,180,000.00	1,103,015,284,000	836,640,452,800
R228C On 15/09/2015 Spot Bond			6.54000	98.32630	6.58000	98.29881			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.46000	95.29410	6.50000	95.24955			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.47000	92.30116	6.51000	92.24012			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.61000	99.83728	6.65000	99.81814			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.48000	96.70907	6.52000	96.67237			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.46000	93.69263	6.50000	93.63898			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			6.52000	90.68066	6.56000	90.61106			0.00	0	0
Total R330C 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 R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.22000	86.62269	7.26000	86.53806				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.27000	83.50278	7.31000	83.40500				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.56000	79.89529	7.60500	79.77422				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.54000	77.03756	7.58500	76.90418				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.52000	74.29637	7.56500	74.15169				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.51000	71.63529	7.55500	71.48030				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.78000	68.14641	7.82500	67.98393				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.76000	65.66457	7.80500	65.49385				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.87500	62.79187	7.92000	62.61495				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.84500	60.52699	7.89000	60.34341				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.81500	58.36067	7.86000	58.17109				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			7.78500	56.28815	7.83000	56.09317				0.00	0	0
Total R342C 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 R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.74500	54.34689	7.79000	54.14693				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.70500	52.49282	7.75000	52.28838				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.27000	48.12701	8.33000	47.86671				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.23000	46.38539	8.29000	46.12122				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.19000	44.72401	8.25000	44.45649				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.15000	43.13873	8.21000	42.86834				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.11000	41.62568	8.17000	41.35284				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.07000	40.18117	8.13000	39.90629				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.03000	38.80174	8.09000	38.52518				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			7.99000	37.48411	8.05000	37.20619				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				103.06211		103.03868				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				103.68691		103.66080				0.00	0	0
Total RCSB05 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 RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.52781		102.50410			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				100.04382		100.02176			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	29.50472	100.00000	29.43324			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	15.13534	100.00000	15.09827			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	32.62308	100.00000	34.81698			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	88.40354	100.00000	88.19553			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	38.45569	100.00000	38.36253			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	19.78445	100.00000	19.73545			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.81929	100.00000	20.76382			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.68802	100.00000	8.66285			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.82963	100.00000	15.78745			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.82489	100.00000	12.79071			0.00	0	0
Total RDF04U 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 RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.86623	100.00000	9.83994				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				100.01935		99.99990				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				100.03316		100.01436				0.00	2,000,000,000	1,100,000,000
Total RDFB03 SPOT										0.00	2,000,000,000	1,100,000,000
Total For RDFB03										0.00	2,000,000,000	1,100,000,000
RDFB0 On 27/11/2017 Spot Bond				100.34197		100.32040				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.35916		100.33651				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.35119		100.33155				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				101.56164		101.54212				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.57572		101.55564				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.31458		100.29591				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.32772		100.30826				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.48606		100.46389				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.40339		100.38489				0.00	0	0
Total REBC01 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 REBC01										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.18940		100.16230				0.00	0	848,400,000
Total RED101 SPOT										0.00	0	848,400,000
Total For RED101										0.00	0	848,400,000
RES011 On 02/03/2018 Spot Bond			100.00000	15.91856	100.00000	15.87999				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	11.16687	100.00000	11.13982				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.25189	100.00000	9.22947				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.54912	100.00000	8.52841				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.56741		100.54753				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.38025		101.35893				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.82168		100.80009				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.07097		100.09706				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.47911		101.45891				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.31636		100.29519				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				100.08699		100.01425				0.00	0	0
Total RES30 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 RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.35666		101.33721				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.12049		101.09951				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				88.71808		88.66489				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				83.99884		83.95593				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				92.37257		92.30754				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				91.51509		91.44694				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				102.35100		102.32041				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				84.78607		84.75888				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				95.23103		95.17897				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.33103	12.35000	106.29583				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	14.70277	100.00000	14.66715				0.00	0	0
Total RP020 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 RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				99.93399		99.91185			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	5.67174	100.00000	5.65815			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	38.52444	100.00000	38.43009			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.80746	100.00000	14.75338			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	41.61457	100.00000	41.51376			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				101.11964		101.04906			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				79.21776		79.20510			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.25500	104.57181	9.30000	104.34202		16,222,178,808,000.00	1,752,801,600	2,476,400,800	
Total RW21 SPOT								16,222,178,808,000.00	1,752,801,600	2,476,400,800	
Total For RW21								16,222,178,808,000.00	1,752,801,600	2,476,400,800	
RW23 On 10/12/2023 Spot Bond			9.61000	99.47901	9.65500	99.19754		39,660,844,790,000.00	4,127,039,000	2,063,519,500	
Total RW23 SPOT								39,660,844,790,000.00	4,127,039,000	2,063,519,500	
Total For RW23								39,660,844,790,000.00	4,127,039,000	2,063,519,500	
RW28 On 10/12/2028 Spot Bond			10.01000	101.77396	10.08000	101.23015		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				96.38054		96.31748		0.00	0	0	
Total SBC2 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 SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.84000	104.55548	7.88000	104.47825			327,507,347,776,000.00	41,773,896,400	20,886,948,200
Total SBK12 SPOT									17,507,347,776,000.00	41,773,896,400	20,886,948,200
Total For SBK12									17,507,347,776,000.00	41,773,896,400	20,886,948,200
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.34721		100.32396			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.48500	100.66151	9.52500	100.54948			489,413,578,444,000.00	51,598,690,400	25,799,345,200
Total SBK14 SPOT									19,413,578,444,000.00	51,598,690,400	25,799,345,200
Total For SBK14									19,413,578,444,000.00	51,598,690,400	25,799,345,200
SBK15 On 23/01/2022 Spot Bond				101.87261		101.85136			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				101.03188		101.01109			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				102.35510		102.33177			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.52592		100.50315			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.12512		101.10230			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.26535		100.23859			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				101.16764		101.14176			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.39886		100.37217			0.00	0	150,000,000
Total SBK22 SPOT									0.00	0	150,000,000

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 SBK22									0.00	0	150,000,000
SBK23 On 28/05/2027 Spot Bond			11.76000	99.52606	11.80500	99.28675			47,040,000,000,000.00	4,000,000,000	2,000,000,000
Total SBK23 SPOT									17,040,000,000,000.00	4,000,000,000	2,000,000,000
Total For SBK23									17,040,000,000,000.00	4,000,000,000	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			9.05500	99.82244	9.10000	99.68919			232,869,182,615,000.00	25,717,193,000	12,858,596,500
Total SBK9 SPOT									12,869,182,615,000.00	25,717,193,000	12,858,596,500
Total For SBK9									12,869,182,615,000.00	25,717,193,000	12,858,596,500
SBN27 On 15/09/2015 Spot Bond			7.36500	104.74218	7.39000	104.71469			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	104.58326	8.00000	104.55015			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.12500	104.80641	7.15000	104.77957			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.64500	101.17859	8.68500	101.07510			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.27000	104.76760	7.29500	104.74036			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.00000	104.57260	8.04000	104.53937			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				99.94315		99.92409			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				101.44062		101.41868			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.29500	103.19316	8.33500	103.08811			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				101.29651		101.27739			0.00	12,900,000,000	38,910,000,000
Total SBS15 SPOT									0.00	12,900,000,000	38,910,000,000

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 SBS15									0.00	12,900,000,000	38,910,000,000
SBS16 On 22/09/2018 Spot Bond				99.80401		101.67675			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.90561		102.88343			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.71500	106.86058	9.76000	106.62844		91,132,270,581,000.00	9,380,573,400	4,690,286,700	
Total SBS19 SPOT								11,132,270,581,000.00	9,380,573,400	4,690,286,700	
Total For SBS19								11,132,270,581,000.00	9,380,573,400	4,690,286,700	
SBS20 On 15/05/2026 Spot Bond			10.23000	99.58073	10.29000	99.16850		434,370,771,780,000.00	42,460,486,000	21,230,243,000	
Total SBS20 SPOT								14,370,771,780,000.00	42,460,486,000	21,230,243,000	
Total For SBS20								14,370,771,780,000.00	42,460,486,000	21,230,243,000	
SBS21 On 15/05/2026 Spot Bond				100.64407		100.62098			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.55510		100.53429			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.55073		101.52890			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.13500	99.58668	9.18000	99.41689		206,527,257,153,000.00	22,608,347,800	11,304,173,900	
Total SBS25 SPOT								16,527,257,153,000.00	22,608,347,800	11,304,173,900	
Total For SBS25								16,527,257,153,000.00	22,608,347,800	11,304,173,900	
SBS26 On 28/02/2017 Spot Bond			100.00000	24.93529	100.00000	24.87950			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.70000	105.59256	9.74500	105.30069		761,637,506,820,000.00	78,519,330,600	39,189,665,300	
Total SBS27 SPOT								11,637,506,820,000.00	78,519,330,600	39,189,665,300	
Total For SBS27								11,637,506,820,000.00	78,519,330,600	39,189,665,300	
SBS28 On 23/04/2017 Spot Bond				100.75238		100.73298			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.21000	98.29240	9.25500	98.12194			0.00	0	0
Total SBS29 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 SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.24000	87.14405	10.30000	86.76756		165,201,645,568,000.00	16,132,973,200	8,066,486,600	
Total SBS3 SPOT								165,201,645,568,000.00	16,132,973,200	8,066,486,600	
Total For SBS3								165,201,645,568,000.00	16,132,973,200	8,066,486,600	
SBS30 On 12/06/2019 Spot Bond				99.49485		99.47696		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			9.98000	98.65332	10.04000	98.21765		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				99.87123		99.85256		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				99.86746		99.84825		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			10.13000	102.12424	10.19000	101.74255		29,377,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								29,377,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								29,377,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.89163		100.87150		0.00	0	0	
Total SBS35 SPOT								0.00	0	0	
Total For SBS35								0.00	0	0	
SBS36 On 29/01/2020 Spot Bond				100.91549		100.89481		0.00	0	0	
Total SBS36 SPOT								0.00	0	0	
Total For SBS36								0.00	0	0	
SBS37 On 29/01/2020 Spot Bond			9.22000	98.32753	9.26500	98.14130		0.00	0	0	
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			10.43000	95.32123	10.49000	94.95560		62,580,000,000,000.00	6,000,000,000	1,500,000,000	
Total SBS38 SPOT								62,580,000,000,000.00	6,000,000,000	1,500,000,000	
Total For SBS38								62,580,000,000,000.00	6,000,000,000	1,500,000,000	
SBS39 On 29/01/2030 Spot Bond			10.90000	94.96293	10.97000	94.46329		0.00	0	0	
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			9.65500	95.65248	9.70000	95.42302		335,147,667,803,000.00	34,712,342,600	17,356,171,300	
Total SBS4 SPOT								335,147,667,803,000.00	34,712,342,600	17,356,171,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									15,147,667,803,000.00	34,712,342,600	17,356,171,300
SBS9 On 07/07/2016 Spot Bond			7.47000	108.89629	7.51000	108.83249			12,400,200,000,000.00	1,660,000,000	830,000,000
Total SBS9 SPOT									12,400,200,000,000.00	1,660,000,000	830,000,000
Total For SBS9									12,400,200,000,000.00	1,660,000,000	830,000,000
SBSI11 On 07/12/2023 Spot Bond			2.32500	271.58107	2.33500	271.24467			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.21000	132.43842	1.21000	132.37099			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	24.30036	100.00000	24.24149			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.23541		101.21546			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	26.02435	100.00000	25.96130			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			1.87000	131.05865	1.87000	130.98955			0.00	0	0
Total SHI05 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 SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.23091	6.50000	101.21322			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.92174		100.90157			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				101.59397		101.57257			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				103.16237		103.14055			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.74500	103.96756	8.78500	103.86952		4,547,400,000,000.00	520,000,000	260,000,000	
Total SHS05 SPOT								4,547,400,000,000.00	520,000,000	260,000,000	
Total For SHS05								4,547,400,000,000.00	520,000,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				100.66765		100.64679			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.49818		101.47768			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				99.78857		99.76748			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	34.73208	100.00000	34.64794			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	109.92100	10.00000	109.89300			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				99.99989		99.98038			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				99.96598		99.94617			0.00	0	0
Total SHS14 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 SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	39.30544	100.00000	39.21022			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	47.71779	100.00000	47.60220			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	39.52465	100.00000	39.42890			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			9.58500	103.70251	9.62500	103.59628			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				101.20060		101.17756			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.40505		100.38244			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.89000	105.02491	7.93000	104.95752		18,587,156,274,000.00	2,355,786,600	1,177,893,300	
Total SLI2 SPOT								18,587,156,274,000.00	2,355,786,600	1,177,893,300	
Total For SLI2								18,587,156,274,000.00	2,355,786,600	1,177,893,300	
SLI3 On 15/08/2023 Spot Bond			9.30500	101.15767	9.35000	101.01203		174,555,020,377,000.00	18,759,271,400	9,379,635,700	
Total SLI3 SPOT								174,555,020,377,000.00	18,759,271,400	9,379,635,700	
Total For SLI3								174,555,020,377,000.00	18,759,271,400	9,379,635,700	
SNT01 On 15/09/2017 Spot Bond			8.64500	101.17859	8.68500	101.07510		70,316,662,962,000.00	8,133,795,600	4,166,897,800	
Total SNT01 SPOT								70,316,662,962,000.00	8,133,795,600	4,166,897,800	
Total For SNT01								70,316,662,962,000.00	8,133,795,600	4,166,897,800	
SPDA2 On 21/08/2016 Spot Bond				100.45925		100.43830		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.50726		100.48752		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.86103		100.84022		0.00	0	0	
Total SPDA4 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 SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.43674		100.41671				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.44846		100.42789				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.35836		100.33559				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.34500	105.64350	8.38500	105.58006			5,450,927,296,000.00	653,196,800	326,598,400	
Total SSA01 SPOT									5,450,927,296,000.00	653,196,800	326,598,400	
Total For SSA01									5,450,927,296,000.00	653,196,800	326,598,400	
SSA04 On 16/04/2016 Spot Bond				101.34308		101.32360				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				101.19659		101.17580				0.00	5,627,779,200	2,813,889,600
Total SSA05 SPOT										0.00	5,627,779,200	2,813,889,600
Total For SSA05										0.00	5,627,779,200	2,813,889,600
SSA06 On 16/04/2020 Spot Bond			9.54500	95.58066	9.59000	95.39104			40,852,600,000,000.00	4,280,000,000	2,140,000,000	
Total SSA06 SPOT									10,852,600,000,000.00	4,280,000,000	2,140,000,000	
Total For SSA06									10,852,600,000,000.00	4,280,000,000	2,140,000,000	
SSN00 On 01/03/2017 Spot Bond				100.24805		100.22536				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.77478		101.75235				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.99771		100.97569				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.52500	89.17563	9.57000	88.97109				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.52500	89.17563	9.57000	88.97109				0.00	0	0
Total SSN005 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 SSN005									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.24000	95.64070	9.28500	95.45905			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				99.87682		99.85608			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.12500	102.22797	8.16500	102.12454		20,312,500,000,000.00	2,500,000,000	2,500,000,000	
Total SSN009 SPOT								20,312,500,000,000.00	2,500,000,000	2,500,000,000	
Total For SSN009								20,312,500,000,000.00	2,500,000,000	2,500,000,000	
SSN01: On 31/01/2025 Spot Bond			2.50000	111.70225	2.50000	111.64143			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.86500	97.23633	8.91000	97.08162			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.38930	8.50000	100.36636			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.37000	100.60986	10.43000	100.18246			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.20132		100.18101			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.62000	74.57216	10.69000	74.13376			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.12848		101.10696			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.15435		101.13376			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.76473		101.74279			0.00	0	0
Total SSN027 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 SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				101.28977		101.26675				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.56349		99.53792				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.38117		100.35980				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				99.88871		99.86648				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.22518		100.20246				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond				99.91269		99.89522				0.00	0	0
Total SY1232 SPOT										0.00	0	0
Total For SY1232										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				98.63838		98.62022				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				99.31676		99.29924				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				99.22677		99.24434				0.00	0	0
Total SY1237 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 SY1237										0.00	0	0
SY123E On 28/07/2015 Spot Bond				99.22650		99.24408				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY123E On 04/08/2015 Spot Bond				99.33136		99.34895				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY124C On 14/08/2015 Spot Bond				98.88364		98.86592				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				98.81953		98.80191				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY124Z On 17/08/2015 Spot Bond				98.83027		98.81255				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY124C On 17/08/2015 Spot Bond				98.83359		98.81592				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				98.81255		98.79482				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY124E On 17/06/2015 Spot Bond				99.64066		99.63530				0.00	0	0
Total SY1245 SPOT										0.00	0	0
Total For SY1245										0.00	0	0
SY124E On 21/08/2015 Spot Bond				98.75938		98.74165				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				98.63368		98.61594				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124E On 08/09/2015 Spot Bond				100.00000	100.00000	80.39648				0.00	107,600,000,000	50,700,000,000
Total SY1248 SPOT										0.00	107,600,000,000	50,700,000,000
Total For SY1248										0.00	107,600,000,000	50,700,000,000
SY124E On 10/09/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1249 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 SY1249									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.33500	104.25950	6.36000	104.23397			34,475,070,000.00	5,442,000	2,721,000
Total SZ18 SPOT									34,475,070,000.00	5,442,000	2,721,000
Total For SZ18									34,475,070,000.00	5,442,000	2,721,000
SZ25 On 30/09/2025 Spot Bond			8.98000	101.90403	9.04000	101.48225			136,591,997,996,000.00	15,210,690,200	7,605,345,100
Total SZ25 SPOT									136,591,997,996,000.00	15,210,690,200	7,605,345,100
Total For SZ25									136,591,997,996,000.00	15,210,690,200	7,605,345,100
T12A10 On 21/02/2048 Spot Bond				100.44553		100.42510			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.48006		100.45816			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.47000	96.10671	9.51500	95.64902			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	56.92202	100.00000	56.78413			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				101.01977		101.00071			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.75397		100.73474			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				100.20234		100.18192			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				99.82457		99.80663			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.81519		99.79630			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.43224					0.00	0	0
Total TFS131 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 TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				101.67603		101.63880				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.84933		100.83021				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.83634		100.81707				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.86913		100.84997				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.89000	104.08592	7.93000	104.02089				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.07204		101.05148				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.10062		101.07952				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.12430	7.83000	103.10243				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				101.05631		101.03606				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				101.09205		101.07110				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				103.18134		103.15849				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				101.05631		101.03606				0.00	0	0
Total TH10A7 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 TH10A7										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				101.09205		101.07110				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	102.85788	7.16000	102.83790				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				101.16205		101.13976				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				101.15634		101.13416				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				101.29329		101.26847				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				101.27476		101.25029				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				101.83275		101.79743				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				101.76909		101.73501				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.05488		101.03465				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.10062		101.07952				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	103.48190	8.73000	103.45747				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.79555		100.77519				0.00	0	0
Total TH11A4 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 TH11A4										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				101.09205		101.07110				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			9.02500	101.08197	9.07000	100.93954				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.62821		100.60832				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.11204		101.09123				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.16490		101.14256				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.14920		101.12716				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.16392		101.14211				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.29044		101.26567				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.28475		101.26008				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.25609		101.23252				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.73370		101.70031				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.73935		101.70586				0.00	0	0
Total TH11D2 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 TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.73759		101.70481				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.43966		100.41950				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.45431		100.43348				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.42000	101.93687	9.46500	101.75873				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.44553		100.42510				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.46602		100.44464				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.33000	99.90483	9.37500	99.72892				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.45635		100.43553				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.48006		100.45816				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.44000	98.79511	9.48500	98.62255				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.49231		100.46974				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.49231		100.46974				0.00	0	0
Total TH12B2 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 TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.50672		100.48360				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.50672		100.48360				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.53896		100.51424				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.53896		100.51424				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.55405		100.52877				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.55346		100.52821				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.72703		100.69366				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.72703		100.69366				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.93557		100.90144				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.74199		100.70809				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				101.11349		101.09264				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.61128	101.06155	6.59494				0.00	0	0
Total THE8A1 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 THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.29194		101.27239			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A: On 18/01/2016 Spot Bond				101.09187		101.07143			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.47313		101.45325			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.09187		101.07143			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.10628		101.08557			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.11349		101.09264			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				101.08322		101.06295			0.00	0	0
Total THE9A8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.10628		101.08557				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.18553		101.16331				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.18553		101.16331				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.18553		101.16331				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.30072		101.27630				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.32950		101.30453				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.29352		101.26924				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				101.86815		101.83287				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				101.90399		101.86802				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				101.88966		101.85396				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.70000	88.26255	9.81500	87.85995				0.00	0	500,000,000
Total TL20 SPOT										0.00	0	500,000,000
Total For TL20										0.00	0	500,000,000
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.34500	102.66403	8.38500	102.55399			189,842,007,240,000.00	22,749,192,000	11,424,596,000
Total TN17 SPOT									19,842,007,240,000.00	22,749,192,000	11,424,596,000
Total For TN17									19,842,007,240,000.00	22,749,192,000	11,424,596,000
TN20 On 17/09/2020 Spot Bond			9.68500	105.75134	9.73000	105.53818			396,789,799,263,000.00	40,969,519,800	17,591,759,900
Total TN20 SPOT									16,789,799,263,000.00	40,969,519,800	17,591,759,900
Total For TN20									16,789,799,263,000.00	40,969,519,800	17,591,759,900
TN20U On 14/04/2020 Spot Bond			100.00000	1.66549	100.00000	1.66141			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			9.87000	106.29262	9.91500	106.00342			240,878,192,898,000.00	24,405,085,400	15,792,542,700
Total TN23 SPOT									10,878,192,898,000.00	24,405,085,400	15,792,542,700
Total For TN23									10,878,192,898,000.00	24,405,085,400	15,792,542,700
TN25 On 19/08/2025 Spot Bond			10.09000	99.23561	10.15000	98.84237			548,557,714,588,000.00	54,366,473,200	38,851,231,600
Total TN25 SPOT									18,557,714,588,000.00	54,366,473,200	38,851,231,600
Total For TN25									18,557,714,588,000.00	54,366,473,200	38,851,231,600
TN27 On 14/11/2027 Spot Bond			10.13000	92.10285	10.19000	91.68607			262,869,069,138,000.00	25,949,562,600	13,474,781,300
Total TN27 SPOT									12,869,069,138,000.00	25,949,562,600	13,474,781,300
Total For TN27									12,869,069,138,000.00	25,949,562,600	13,474,781,300
TN30 On 09/10/2030 Spot Bond			10.49000	101.88107	10.55500	101.36360			36,085,600,000,000.00	3,440,000,000	12,720,000,000
Total TN30 SPOT									16,085,600,000,000.00	3,440,000,000	12,720,000,000
Total For TN30									16,085,600,000,000.00	3,440,000,000	12,720,000,000
TN40 On 09/10/2040 Spot Bond			10.81500	101.28839	10.88000	100.70516			54,075,000,000,000.00	5,000,000,000	27,500,000,000
Total TN40 SPOT									14,075,000,000,000.00	5,000,000,000	27,500,000,000
Total For TN40									14,075,000,000,000.00	5,000,000,000	27,500,000,000
TNF16 On 10/06/2016 Spot Bond				100.03607		100.01805			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.29259		100.27187			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.58376		100.56284			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.59819		100.57676			0.00	0	0
Total TORQ3 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 TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.59962		100.57814				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				100.67056		100.64652				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.81756		100.78823				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.59894		100.57748				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.92100	10.00000	109.89300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.33144		101.31093				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.35844		101.33751				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				101.20014		101.18136				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				100.95448		100.93452				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.33251	10.00000	100.30475				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.32421	9.75000	100.29716				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.32535	100.00000	10.29784				0.00	0	0
Total TR32 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 TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.73464		101.71445				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.83902		101.81760				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	7.57625	100.00000	7.54558				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	8.07205	100.00000	8.03937				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.89690		101.87480				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.36954	100.00000	8.33564				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.90848		101.88623				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	8.61743	100.00000	8.58254				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.23120		102.20515				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	11.64181	100.00000	11.59467				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.93780		102.90330				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	14.96365	100.00000	14.90307				0.00	0	0
Total TRAE2U 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 TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.65216	100.00000	12.62151				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				99.49729		99.47867				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				99.25031		99.23202				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				98.98487		98.96641				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				98.71118		98.69250				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				98.44475		98.42601				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				103.35852		103.31992				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				102.17456		102.13641				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				97.38980		97.37102				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				96.90654		96.88801				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				96.58476		96.56589				0.00	13,300,000,000	11,500,000,000
Total TSP180 SPOT										0.00	13,300,000,000	11,500,000,000

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 TSP180										0.00	13,300,000,000	11,500,000,000
TSP181 On 21/01/2016 Spot Bond				95.89757		95.87917				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				95.67508		95.65683				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				95.32659		95.30797				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				95.00498		94.98613				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				94.63441		94.61518				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 25/06/2015 Spot Bond				99.78547		99.76897				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				94.36523		94.34600				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				97.22347		97.20532				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				93.61295		93.59388				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				93.28231		93.26306				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.66333	100.00000	13.63023				0.00	0	0
Total TTO01U 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 TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				102.42192		102.40329				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				101.44424		101.42641				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				101.50296		101.48405				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				101.06981		101.05198				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				101.03415		101.01632				0.00	300,000,000	300,000,000
Total TWC093 SPOT										0.00	300,000,000	300,000,000
Total For TWC093										0.00	300,000,000	300,000,000
TWC09 On 15/07/2015 Spot Bond				100.99849		100.98066				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.97717		100.95844				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.94500		100.92717				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				100.89274		100.87488				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.58929		100.57072				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.45034		100.43233				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.32178		100.30390				0.00	0	0
Total TWC100 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 TWC100									0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.18036		100.16232			0.00	0	0
Total TWC101 SPOT									0.00	0	0
Total For TWC101									0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.28822		100.27021			0.00	0	0
Total TWC102 SPOT									0.00	0	0
Total For TWC102									0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.31097		100.29249			0.00	0	300,000,000
Total TWC103 SPOT									0.00	0	300,000,000
Total For TWC103									0.00	0	300,000,000
TWCJ1 On 13/07/2015 Spot Bond				101.15174		101.13188			0.00	0	0
Total TWCJ18 SPOT									0.00	0	0
Total For TWCJ18									0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.19953		100.17958			0.00	0	0
Total TWCJ19 SPOT									0.00	0	0
Total For TWCJ19									0.00	0	0
TWCM On 13/07/2015 Spot Bond				101.05798		101.03974			0.00	0	0
Total TWCM18 SPOT									0.00	0	0
Total For TWCM18									0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.18364		100.16528			0.00	0	0
Total TWCM19 SPOT									0.00	0	0
Total For TWCM19									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.35500	108.79278	9.40000	108.56260			961,694,000,000.00	102,800,000	51,400,000
Total UG21 SPOT									961,694,000,000.00	102,800,000	51,400,000
Total For UG21									961,694,000,000.00	102,800,000	51,400,000
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	7.46925	100.00000	7.45430			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	9.51729	100.00000	9.47652			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.29684	100.00000	7.28224			0.00	0	0
Total VJB01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	9.40872	100.00000	9.36841				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				102.68257		102.66299				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.63386		100.61405				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07U On 04/09/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				101.52587		101.50605				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.53686		101.51651				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.74067		100.71944				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.74169		100.72044				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.51314		101.49286				0.00	8,200,000,000	4,100,000,000
Total VKE04 SPOT										0.00	8,200,000,000	4,100,000,000
Total For VKE04										0.00	8,200,000,000	4,100,000,000
VKE05 On 28/03/2018 Spot Bond				101.55362		101.53278				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.72937		100.70847				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.08373		100.06278				0.00	0	0
Total VKE07 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 VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.01289	100.00000	6.99885			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	9.11358	100.00000	9.07453			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.84048	100.00000	6.82679			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	9.00501	100.00000	8.96643			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.03000	105.45162	7.07000	105.39358		127,253,268,018,000.00	18,101,460,600	17,627,730,300	
Total WS04 SPOT								127,253,268,018,000.00	18,101,460,600	17,627,730,300	
Total For WS04								127,253,268,018,000.00	18,101,460,600	17,627,730,300	
WS05 On 01/08/2018 Spot Bond			1.14000	243.73304	1.14000	243.60942		785,275,776,000.00	688,838,400	344,419,200	
Total WS05 SPOT								785,275,776,000.00	688,838,400	344,419,200	
Total For WS05								785,275,776,000.00	688,838,400	344,419,200	
WSP2 On 28/05/2017 Spot Bond			7.74500	102.60192	7.78500	102.50817		106,508,109,230,000.00	13,751,854,000	10,455,927,000	
Total WSP2 SPOT								106,508,109,230,000.00	13,751,854,000	10,455,927,000	
Total For WSP2								106,508,109,230,000.00	13,751,854,000	10,455,927,000	
WSP3 On 28/05/2019 Spot Bond			8.11000	103.32355	8.15500	103.14869		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			8.44500	102.57129	8.49000	102.36658		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.65500	101.94005	8.70000	101.70859		307,221,663,966,000.00	35,496,437,200	17,748,218,600	
Total WSP5 SPOT								307,221,663,966,000.00	35,496,437,200	17,748,218,600	
Total For WSP5								307,221,663,966,000.00	35,496,437,200	17,748,218,600	
Z014 On 30/06/2015 Spot Bond			5.82500	99.71356	5.85000	99.69640		0.00	0	0	
Total Z014 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 Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.75500	98.00659	5.78000	97.98289			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			5.82500	99.69770	5.85000	99.68048			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.50000	72.86803	7.54500	72.71767			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	41.35195	100.00000	41.27350			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.26e+017	085,765,708,600	137,364,006,600
Total for SPOT :									2.26e+017	085,765,708,600	137,364,006,600
Total Futures									2.26e+017	085,765,713,895	137,364,442,476
Total Options									673596.00	350	61,896
Grand Total:									2.26e+017	085,765,714,245	137,364,504,372