



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: 11/08/2015

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			127.40695	127.40695	127.40695	127.40695			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.98189	127.98189	127.98819	127.98819			0.00	0	0
EL28 On 04/02/2016 Bond Future			130.18764	130.18764	130.19607	130.19607			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			988.19000	0.98819	981,890		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			978.19000	0.97819	971,890		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			998.19000	0.99819	991,890		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Call			1,196.07000	1.19607	1,187,640		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Call			1,186.07000	1.18607	1,177,640		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Call			1,206.07000	1.20607	1,197,640		0.00	0	0
Total EL28 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 EL28									0.00	0	0
ES33 On 06/08/2015 Bond Future			9.71500	84.34153	9.71500	84.34153			0.00	0	0
ES33 On 05/11/2015 Bond Future			9.71258	82.54716	9.72887	82.42995			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.79168	83.96327	9.80831	83.84534			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.86308	81.67279	9.88006	81.55396			0.00	0	0
Total ES33 Future									0.00	0	6,441
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			5,503.43000	5.50343	5,386,220		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			5,424.20000	5.42420	5,306,990		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			5,582.76000	5.58276	5,465,550		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			1,409.86000	1.40986	1,527,790		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			1,271.73000	1.27173	1,389,660		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			1,340.84000	1.34084	1,458,770		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Call			763.04000	0.76304	881,870		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			831.91000	0.83191	950,740		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			900.68000	0.90068	1,019,510		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	6,441
I2025 On 06/08/2015 Bond Future			123.06934	123.06934	123.06934	123.06934			0.00	0	0
I2025 On 05/11/2015 Bond Future			125.05453	125.05453	125.06228	125.06228			0.00	0	38
I2025 On 04/02/2016 Bond Future			125.98748	125.98748	125.99740	125.99740			0.00	0	0
Total I2025 Future									0.00	0	38
I2025 On 05/11/2015 Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Call			2,052.28000	2.05228	2,044,530		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	122.99	Call			2,072.28000	2.07228	2,064,530		0.00	0	0
I2025 On 05/11/2015 Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 05/11/2015 Bond Future	123.00	Call			2,062.28000	2.06228	2,054,530		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Put			2.60000	0.00260	12,520		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Put			12.60000	0.01260	22,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future	125.99	Call			7.40000	0.00740	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			0.00000	0.00000	2,520		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			128.05147	128.05147	128.05147	128.05147			0.00	0	0
I2038	On	05/11/2015	Bond Future			130.11995	130.11995	130.12703	130.12703			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			130.98748	130.98748	130.99664	130.99664			0.00	0	0
Total I2038 Future												0.00	0	5,820
I2038	On	05/11/2015	Bond Future	134.00	Put			3,872.97000	3.87297	3,880,050		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			3,882.97000	3.88297	3,890,050		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			3,862.97000	3.86297	3,870,050		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			6.64000	0.00664	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			0.00000	0.00000	2,520		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			3.36000	0.00336	12,520		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			13.36000	0.01336	22,520		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	5,820
I2046	On	06/08/2015	Bond Future			127.21880	127.21880	127.21880	127.21880			0.00	0	0
I2046	On	05/11/2015	Bond Future			128.14914	128.14914	128.15585	128.15585			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.35755	130.35755	130.36654	130.36654			0.00	0	0
Total I2046 Future												0.00	0	6,062
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			4,834.15000	4.83415	4,840,860		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			4,844.15000	4.84415	4,850,860		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			4,854.15000	4.85415	4,860,860		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			2,376.54000	2.37654	2,367,550		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,366.54000	2.36654	2,357,550		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,356.54000	2.35654	2,347,550		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046												0.00	0	6,062
I2050	On	06/08/2015	Bond Future			136.18795	136.18795	136.18795	136.18795			0.00	0	0
I2050	On	05/11/2015	Bond Future			138.38893	138.38893	138.39624	138.39624			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			139.23906	139.23906	139.24842	139.24842			0.00	0	0
Total I2050 Future												0.00	0	4,361
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			6,593.76000	6.59376	6,601,070		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			6,603.76000	6.60376	6,611,070		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			6,613.76000	6.61376	6,621,070		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,258.42000	1.25842	1,249,060		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			1,248.42000	1.24842	1,239,060		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			1,238.42000	1.23842	1,229,060		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	06/08/2015	Bond Future			8.23000	118.01674	8.23000	118.01674		9.21	0.00	0	0
R186	On	05/11/2015	Bond Future			8.21035	120.53753	8.22119	120.45095		9.34	1,928,600.48	16	32,393
R186	On	04/02/2016	Bond Future			8.25610	117.30615	8.26711	117.21995		9.15	68,037,567.00	580	5,365
R186	On	05/05/2016	Bond Future			8.29341	119.40262	8.30461	119.31665		9.15	0.00	0	0
R186	On	04/08/2016	Bond Future			8.32522	116.31817	8.33697	116.22974			0.00	0	0
Total R186 Future												69,966,167.48	596	37,758
R186	On	05/11/2015	Bond Future	9.00	Put			444.92000	0.44492	403,360	9.89	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,517.64000	3.51764	3,528,510	9.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,320.67000	1.32067	1,244,960	9.52	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,780.07000	3.78007	3,794,340	9.56	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,195.11000	1.19511	1,122,800	9.56	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Put			629.44000	0.62944	578,060	9.78	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,385.30000	2.38530	2,381,630	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,076.05000	2.07605	1,985,800	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,784.21000	2.78421	2,785,540	9.41	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,762.11000	1.76211	1,676,860	9.41	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			6,441.85000	6.44185	6,486,870	9.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,456.94000	1.45694	1,377,920	9.48	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			2,221.18000	2.22118	2,215,450	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,230.68000	2.23068	2,138,370	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,301.93000	2.30193	2,297,220	9.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.24	Put			2,151.91000	2.15191	2,060,620	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,504.83000	5.50483	5,540,030	9.78	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			4,654.88000	4.65488	4,550,770	9.17	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,057.54000	1.05754	1,040,660	9.21	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			3,990.14000	3.99014	3,886,680	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,343.05000	2.34305	2,338,860	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,113.38000	2.11338	2,022,610	9.34	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.45	Call			3,264.11000	3.26411	3,271,670	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			768.96000	0.76896	751,430	9.16	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,781.61000	4.78161	4,677,500	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			809.25000	0.80925	791,720	9.17	0.00	0	1,200
R186	On	04/02/2016	Bond Future	7.50	Put			7,086.37000	7.08637	6,994,830	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			884.45000	0.88445	879,160	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,019.98000	7.01998	6,928,490	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			849.85000	0.84985	844,440	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,153.34000	7.15334	7,061,730	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			866.90000	0.86690	861,560	8.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,919.59000	3.91959	3,937,180	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,648.50000	3.64850	3,580,120	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,960.87000	3.96087	3,978,730	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,613.33000	3.61333	3,545,220	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,517.18000	1.51718	1,518,350	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,426.71000	7.42671	7,341,910	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,878.93000	3.87893	3,896,250	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,684.35000	3.68435	3,615,700	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			1,143.42000	1.14342	1,231,850		0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			1,217.60000	1.21760	1,306,030		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			1,291.72000	1.29172	1,380,150		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	41,180
Total For R186												69,966,167.48	596	78,938
R197	On	06/08/2015	Bond Future			293.44796	293.44796	293.44796	293.44796			0.00	0	0
R197	On	05/11/2015	Bond Future			298.07903	298.07903	298.20029	298.20029			0.00	0	927
R197	On	04/02/2016	Bond Future			296.86030	296.86030	296.98842	296.98842			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			3,210.29000	3.21029	3,089,030		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			3,200.29000	3.20029	3,079,030		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,190.29000	3.19029	3,069,030		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			1.58000	0.00158	129,700		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			11.58000	0.01158	139,700		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			21.58000	0.02158	149,700		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	06/08/2015	Bond Future			238.48100	238.48100	238.48100	238.48100			0.00	0	0
R202	On	05/11/2015	Bond Future			242.50430	242.50430	242.34646	242.34646			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.30747	243.30747	243.15084	243.15084			0.00	0	0
Total R202 Future												0.00	0	52,921
R202	On	05/11/2015	Bond Future	245.99	Put			3,643.54000	3.64354	3,485,700		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			3,653.54000	3.65354	3,495,700		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			3,663.54000	3.66354	3,505,700		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	04/02/2016	Bond Future	239.99	Call			3,160.84000	3.16084	3,317,470		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,150.84000	3.15084	3,307,470		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,140.84000	3.14084	3,297,470		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	06/08/2015	Bond Future			8.10000	101.51902	8.10000	101.51902		7.07	0.00	0	0
R2023	On	05/11/2015	Bond Future			8.08029	99.70609	8.09648	99.61907		7.37	0.00	0	19,385
R2023	On	04/02/2016	Bond Future			8.13672	101.41628	8.15338	101.32936		6.98	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.17607	99.29913	8.19324	99.21207		6.98	0.00	0	0
Total R2023 Future												0.00	0	20,435
R2023	On	05/11/2015	Bond Future	7.99	Call			1,175.19000	1.17519	1,182,080	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,749.25000	1.74925	1,669,120	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,199.18000	1.19918	1,206,530	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,719.15000	1.71915	1,639,480	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,223.49000	1.22349	1,231,290	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,689.40000	1.68940	1,610,180	7.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2016	Bond Future	8.00	Put			2,402.58000	2.40258	2,332,930	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,622.07000	1.62207	1,639,680	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,373.30000	2.37330	2,303,990	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,575.51000	1.57551	1,592,450	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,432.10000	2.43210	2,362,120	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,598.69000	1.59869	1,615,960	6.91	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,500.84000	2.50084	2,529,490	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,264.24000	2.26424	2,205,830	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,527.38000	2.52738	2,556,340	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,240.28000	2.24028	2,182,180	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,554.77000	2.55477	2,584,010	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,217.20000	2.21720	2,159,380	6.99	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	20,435
R203	On	06/08/2015	Bond Future			7.23500	105.29024	7.23500	105.29024		2.32	0.00	0	0
R203	On	05/11/2015	Bond Future			7.24458	102.96227	7.25057	102.95196		2.04	0.00	0	14,092
R203	On	04/02/2016	Bond Future			7.29932	104.72849	7.30522	104.71965		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.30685	102.42985	7.31274	102.42234		1.51	0.00	0	0
Total R203 Future												0.00	0	14,092
R203	On	05/11/2015	Bond Future	5.99	Call			4.80000	0.00480	4,180	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,204.12000	2.20412	2,193,190	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			5.04000	0.00504	4,400	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,186.67000	2.18667	2,175,720	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			5.30000	0.00530	4,630	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,169.24000	2.16924	2,158,260	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			391.14000	0.39114	390,430	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			488.83000	0.48883	479,280	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			398.41000	0.39841	397,730	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			481.11000	0.48111	471,590	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			405.75000	0.40575	405,120	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			473.47000	0.47347	464,000	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			480.38000	0.48038	480,080	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			573.13000	0.57313	565,320	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			486.74000	0.48674	486,470	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			566.73000	0.56673	558,950	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			493.15000	0.49315	492,910	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			560.39000	0.56039	552,640	1.49	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	14,092
R2030	On	06/08/2015	Bond Future			8.61500	95.22404	8.61500	95.22404			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2015	Bond Future			8.59004	97.40438	8.60600	97.27922			0.00	0	5,696
R2030	On	04/02/2016	Bond Future			8.63867	95.06807	8.65494	94.94232			0.00	0	400
Total R2030 Future												0.00	0	6,096
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			835.63000	0.83563	710,470		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			756.36000	0.75636	631,200		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			914.99000	0.91499	789,830		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			653.68000	0.65368	779,430		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			730.12000	0.73012	855,870		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			806.46000	0.80646	932,210		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	6,096
R2032	On	06/08/2015	Bond Future			8.70000	99.08536	8.70000	99.08536			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.67593	97.22023	8.69191	97.08568			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.72467	98.88821	8.74094	98.75297			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.76697	96.49804	8.78357	96.36173			0.00	0	0
Total R2032 Future												0.00	0	1,579
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			6,177.36000	6.17736	6,042,810		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			6,085.38000	6.08538	5,950,830		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			5,993.52000	5.99352	5,858,970		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			424.36000	0.42436	289,120		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			340.84000	0.34084	205,600		0.00	0	0
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			257.42000	0.25742	122,180		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			1,671.77000	1.67177	1,808,080		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			1,751.67000	1.75167	1,887,980		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,831.47000	1.83147	1,967,780		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 06/08/2015 Bond Future			8.82500	97.16571	8.82500	97.16571			0.00	0	0
R2037 On 05/11/2015 Bond Future			8.79741	99.49655	8.81331	99.34840			0.00	0	43,737
R2037 On 04/02/2016 Bond Future			8.84440	96.94579	8.86059	96.79661			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.88668	98.67884	8.90317	98.52842			0.00	0	0
Total R2037 Future									0.00	0	44,107
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			8,159.61000	8.15961	8,011,460		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			8,054.23000	8.05423	7,906,080		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			7,949.02000	7.94902	7,800,870		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			1,026.19000	1.02619	877,010		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			932.70000	0.93270	783,520		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			1,119.81000	1.11981	970,630		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			875.90000	0.87590	1,026,320		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			965.65000	0.96565	1,116,070		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			786.02000	0.78602	936,440		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	44,107
R204 On 06/08/2015 Bond Future			7.56500	102.39053	7.56500	102.39053		3.54	0.00	0	0
R204 On 05/11/2015 Bond Future			7.56547	104.27598	7.57687	104.24465		3.36	13,347,325.44	128	18,429
R204 On 04/02/2016 Bond Future			7.62475	102.02727	7.63664	101.99700		2.92	0.00	0	0
R204 On 05/05/2016 Bond Future			7.66432	103.85054	7.67685	103.82119		2.92	0.00	0	0
Total R204 Future									13,347,325.44	128	18,429
R204 On 05/11/2015 Bond Future	6.24	Call			7.59000	0.00759	6,770	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,765.19000	3.76519	3,733,040	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			7.97000	0.00797	7,120	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,736.83000	3.73683	3,704,650	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			8.35000	0.00835	7,470	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,708.47000	3.70847	3,676,260	3.20	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			655.38000	0.65538	659,480	2.89	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,029.49000	1.02949	1,003,320	2.89	0.00	0	0

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	04/02/2016	Bond Future	7.50	Call			666.86000	0.66686	671,080	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,015.41000	1.01541	989,360	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			678.18000	0.67818	682,530	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,001.17000	1.00117	975,250	2.89	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,118.45000	1.11845	1,126,320	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			970.71000	0.97071	949,230	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,130.94000	1.13094	1,138,920	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			959.83000	0.95983	938,460	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,143.86000	1.14386	1,151,950	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			949.39000	0.94939	928,130	2.92	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												13,347,325.44	128	18,429
R2044	On	06/08/2015	Bond Future			8.87500	98.99001	8.87500	98.99001			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.84479	101.42333	8.85552	101.31356			0.00	0	14,593
R2044	On	04/02/2016	Bond Future			8.88949	98.78045	8.90036	98.67035			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.92970	100.54636	8.94072	100.43572			0.00	0	0
Total R2044 Future												0.00	0	14,593
R2044	On	05/11/2015	Bond Future	8.26	Put			6,417.90000	6.41790	6,308,130		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			6,645.46000	6.64546	6,535,690		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	05/11/2015	Bond Future	8.25	Put			6,531.57000	6.53157	6,421,800		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	04/02/2016	Bond Future	9.00	Call			999.62000	0.99962	1,109,720		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,098.99000	1.09899	1,209,090		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			900.07000	0.90007	1,010,170		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			591.58000	0.59158	702,220		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			690.77000	0.69077	801,410		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			492.21000	0.49221	602,850		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	14,593
R2048	On	06/08/2015	Bond Future			8.87000	102.64175	8.87000	102.64175			0.00	0	0
R2048	On	05/11/2015	Bond Future			8.83586	100.78143	8.85173	100.61437			0.00	0	47,865
R2048	On	04/02/2016	Bond Future			8.88222	102.51001	8.89837	102.34172			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future			8.91878	99.90561	8.93522	99.73567			0.00	0	0
Total R2048 Future												0.00	0	47,865
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			9,589.05000	9.58905	9,421,990		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			9,836.22000	9.83622	9,669,160		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			9,712.51000	9.71251	9,545,450		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			945.35000	0.94535	1,113,640		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,047.56000	1.04756	1,215,850		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,149.58000	1.14958	1,317,870		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			562.58000	0.56258	732,520		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			664.67000	0.66467	834,610		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			766.57000	0.76657	936,510		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	47,865
R207	On	06/08/2015	Bond Future			7.77000	98.62702	7.77000	98.62702		4.68	0.00	0	0
R207	On	05/11/2015	Bond Future			7.76757	100.49141	7.77877	100.45251		4.48	0.00	0	37,422
R207	On	04/02/2016	Bond Future			7.82580	98.57300	7.83734	98.53504		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			7.87348	100.33474	7.88548	100.29747		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			7.91019	98.55416	7.92341	98.51559			0.00	0	0
Total R207 Future												0.00	0	37,422
R207	On	05/11/2015	Bond Future	7.43	Call			396.09000	0.39609	390,650	4.37	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,616.42000	1.61642	1,572,080	4.37	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			473.64000	0.47364	468,760	4.38	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,447.57000	1.44757	1,403,790	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			815.99000	0.81599	815,010	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			950.74000	0.95074	910,860	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			832.89000	0.83289	832,130	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			932.86000	0.93286	893,200	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			850.00000	0.85000	849,470	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			915.21000	0.91521	875,780	4.43	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			636.26000	0.63626	638,010	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,786.89000	1.78689	1,750,680	4.02	0.00	0	0

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	04/02/2016	Bond Future	7.50	Call			648.04000	0.64804	649,900	4.02	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,765.31000	1.76531	1,729,210	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			659.97000	0.65997	661,940	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,743.90000	1.74390	1,707,910	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			412.62000	0.41262	412,450	3.97	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,300.55000	2.30055	2,262,420	3.97	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,374.69000	1.37469	1,382,900	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,453.86000	1.45386	1,424,800	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			949.50000	0.94950	954,280	4.03	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,966.70000	1.96670	1,934,210	4.03	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,343.41000	1.34341	1,351,370	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,484.78000	1.48478	1,455,470	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,359.00000	1.35900	1,367,080	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,469.26000	1.46926	1,440,070	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			252.21000	0.25221	290,780		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			194.03000	0.19403	232,600		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			223.12000	0.22312	261,690		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	37,599
R208	On	06/08/2015	Bond Future			7.90000	97.30947	7.90000	97.30947		5.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.88749	95.82923	7.89858	95.78275		5.76	0.00	0	40,282
R208	On	04/02/2016	Bond Future			7.94129	97.47321	7.95264	97.42750		5.38	0.00	0	0
R208	On	05/05/2016	Bond Future			7.98307	95.81344	7.99476	95.76826		5.38	0.00	0	0
Total R208 Future												0.00	0	40,282
R208	On	05/11/2015	Bond Future	8.48	Call			2,702.74000	2.70274	2,723,410	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			304.10000	0.30410	278,290	5.96	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			781.91000	0.78191	777,350	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,449.17000	1.44917	1,398,130	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			799.20000	0.79920	794,830	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,424.22000	1.42422	1,373,370	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			816.92000	0.81692	812,750	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,399.72000	1.39972	1,349,070	5.69	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,088.51000	1.08851	1,091,870	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,908.72000	1.90872	1,866,370	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,105.57000	1.10557	1,109,100	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,885.11000	1.88511	1,842,930	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,071.61000	1.07161	1,074,820	5.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.74	Put			1,932.52000	1.93252	1,890,020	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,782.97000	1.78297	1,747,730	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,784.20000	1.78420	1,794,290	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,763.96000	1.76396	1,728,870	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,804.61000	1.80461	1,814,850	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,745.75000	1.74575	1,710,810	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,764.58000	1.76458	1,774,520	5.38	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,482
R209	On	06/08/2015	Bond Future			8.76000	78.50723	8.76000	78.50723		14.03	0.00	0	0
R209	On	05/11/2015	Bond Future			8.72977	77.25815	8.74563	77.13558		14.99	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.77312	78.58365	8.78925	78.46016		14.95	0.00	0	400
R209	On	05/05/2016	Bond Future			8.81070	76.83842	8.82711	76.71386		14.95	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			418.02000	0.41802	407,300	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,603.37000	6.60337	6,470,080	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			429.76000	0.42976	419,020	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,528.44000	6.52844	6,395,130	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			442.22000	0.44222	431,460	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			876.02000	0.87602	806,120	15.27	0.00	0	900
R209	On	05/11/2015	Bond Future	8.01	Put			6,454.37000	6.45437	6,321,040	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Call			1,442.93000	1.44293	1,441,500	14.74	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,375.11000	3.37511	3,251,110	14.74	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			4,149.05000	4.14905	4,194,370	15.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,049.28000	1.04928	972,030	15.17	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,623.68000	4.62368	4,676,350	15.27	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,599.41000	6.59941	6,663,530	15.51	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,307.87000	1.30787	1,248,500	15.51	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			3,086.38000	3.08638	3,112,470	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,464.39000	3.46439	3,366,990	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,123.11000	3.12311	3,149,650	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,424.14000	3.42414	3,327,190	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,160.07000	3.16007	3,187,070	14.83	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,384.23000	3.38423	3,287,740	14.83	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,636.35000	4.63635	4,680,460	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,268.64000	3.26864	3,188,190	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,554.37000	4.55437	4,597,680	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,334.41000	3.33441	3,253,160	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,594.50000	4.59450	4,638,220	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,300.61000	3.30061	3,219,770	14.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	4,640
Total For R209										0.00	0	29,890
R210 On 06/08/2015 Bond Future			182.56646	182.56646	182.56646	182.56646				0.00	0	0
R210 On 05/11/2015 Bond Future			183.47725	183.47725	183.48860	183.48860				0.00	0	1,698
R210 On 04/02/2016 Bond Future			186.63923	186.63923	186.65361	186.65361				0.00	0	0
Total R210 Future										0.00	0	1,698
R210 On 05/11/2015 Bond Future	182.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Call			1,478.60000	1.47860	1,467,250			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Call			1,498.60000	1.49860	1,487,250			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.00	Call			1,488.60000	1.48860	1,477,250			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Call			1,663.61000	1.66361	1,649,230			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Call			1,653.61000	1.65361	1,639,230			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Call			1,643.61000	1.64361	1,629,230			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	1,698
R211 On 06/08/2015 Bond Future			134.30758	134.30758	134.30758	134.30758				0.00	0	0
R211 On 05/11/2015 Bond Future			136.46639	136.46639	136.47744	136.47744				0.00	0	0
R211 On 04/02/2016 Bond Future			137.12166	137.12166	137.13504	137.13504				0.00	0	1,120
Total R211 Future										0.00	0	1,120
R211 On 05/11/2015 Bond Future	134.99	Call			1,487.44000	1.48744	1,476,390			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			1,477.44000	1.47744	1,466,390			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			1,467.44000	1.46744	1,456,390			0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Put			1,854.96000	1.85496	1,868,340			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Put			1,864.96000	1.86496	1,878,340			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Put			1,874.96000	1.87496	1,888,340			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			141.33430	141.33430	141.33430	141.33430				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/11/2015	Bond Future			143.57059	143.57059	143.62253	143.62253			0.00	0	928
R212	On	04/02/2016	Bond Future			144.18273	144.18273	144.23774	144.23774			0.00	0	0
Total R212 Future												0.00	0	928
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			2,367.47000	2.36747	2,419,410		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			2,377.47000	2.37747	2,429,410		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			2,387.47000	2.38747	2,439,410		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			1,752.26000	1.75226	1,807,270		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			1,762.26000	1.76226	1,817,270		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			1,772.26000	1.77226	1,827,270		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	06/08/2015	Bond Future			8.64000	89.24397	8.64000	89.24397		11.99	0.00	0	0
R213	On	05/11/2015	Bond Future			8.62057	87.72278	8.63650	87.60197		12.79	0.00	0	19,120
R213	On	04/02/2016	Bond Future			8.67066	89.22743	8.68690	89.10589		12.68	0.00	0	0
R213	On	05/05/2016	Bond Future			8.70937	87.27281	8.72592	87.15035		12.68	0.00	0	0
Total R213 Future												0.00	0	19,120
R213	On	05/11/2015	Bond Future	7.74	Call			262.32000	0.26232	253,070	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,447.38000	7.44738	7,317,320	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			270.39000	0.27039	261,050	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,370.78000	7.37078	7,240,630	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			278.99000	0.27899	269,560	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,294.82000	7.29482	7,164,580	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,366.86000	3.36686	3,397,480	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,971.13000	2.97113	2,880,210	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,405.27000	3.40527	3,436,360	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,935.30000	2.93530	2,844,850	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,445.15000	3.44515	3,476,710	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,901.03000	2.90103	2,811,050	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,928.05000	3.92805	3,965,530	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,676.66000	3.67666	3,591,680	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,852.58000	3.85258	3,889,290	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,748.60000	3.74860	3,662,850	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,889.48000	3.88948	3,926,580	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,711.75000	3.71175	3,626,390	12.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	19,120
R214 On 06/08/2015 Bond Future			8.80000	79.66613	8.80000	79.66613		14.76		0.00	0	0
R214 On 05/11/2015 Bond Future			8.76421	78.37191	8.78005	78.24199		15.74		0.00	0	12,095
R214 On 04/02/2016 Bond Future			8.80878	79.71611	8.82489	79.58521		15.72		0.00	0	4,620
R214 On 05/05/2016 Bond Future			8.84361	77.84506	8.85998	77.71302		15.72		0.00	0	0
Total R214 Future										0.00	0	16,715
R214 On 05/11/2015 Bond Future	8.01	Call			426.52000	0.42652	415,050	15.22		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			7,176.62000	7.17662	7,035,230	15.22		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			402.51000	0.40251	391,140	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			7,340.40000	7.34040	7,199,110	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			414.16000	0.41416	402,750	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			7,258.07000	7.25807	7,116,740	15.21		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			1,034.17000	1.03417	1,035,090	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			8,323.05000	8.32305	8,193,070	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			1,052.26000	1.05226	1,053,360	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			8,247.39000	8.24739	8,117,590	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			1,071.42000	1.07142	1,072,700	15.21		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			8,172.97000	8.17297	8,043,350	15.21		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Call			4,712.91000	4.71291	4,757,400	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Put			3,677.12000	3.67712	3,589,570	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Call			4,754.68000	4.75468	4,799,590	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Put			3,640.17000	3.64017	3,553,040	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Call			4,798.45000	4.79845	4,843,780	15.73		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Put			3,605.36000	3.60536	3,518,650	15.73		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	16,715
Total for Bond										83,313,492.92	724	472,256
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/11/2015 GOVI			501.67700	501.67700	501.18700	501.18700				5,016,770.00	1	441
GOVI On 04/02/2016 GOVI			510.27600	510.27600	509.79200	509.79200				0.00	0	26
GOVI On 05/05/2016 GOVI			519.38500	519.38500	518.90400	518.90400				0.00	0	0
Total GOVI Future										5,016,770.00	1	467
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			288,030.00000	28.80300	283,130,000			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			288,130.00000	28.81300	283,230,000			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			288,230.00000	28.82300	283,330,000			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			21,980.00000	2.19800	17,140,000			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			22,080.00000	2.20800	17,240,000			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			22,180.00000	2.21800	17,340,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			9,140.00000	0.91400	13,950,000			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
GOVI On 05/05/2016 GOVI	517.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			9,040.00000	0.90400	13,850,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			8,940.00000	0.89400	13,750,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									5,016,770.00	1	467
Total for GOVI									5,016,770.00	1	467
AL37 On 05/11/2015 Index Future			466.90900	466.90900	466.68400	466.68400			0.00	0	3
AL37 On 04/02/2016 Index Future			474.91300	474.91300	474.69600	474.69600			0.00	0	0
Total AL37 Future									0.00	0	3
Total For AL37									0.00	0	3
AL7T On 05/11/2015 Index Future			552.92700	552.92700	552.43900	552.43900			0.00	0	1
AL7T On 04/02/2016 Index Future			562.40600	562.40600	561.92400	561.92400			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 05/11/2015 Index Future			505.83200	505.83200	505.27300	505.27300			5,058,320.00	1	459
ALBI On 04/02/2016 Index Future			514.50300	514.50300	513.94800	513.94800			0.00	0	152
ALBI On 05/05/2016 Index Future			523.68800	523.68800	523.13400	523.13400			0.00	0	0
Total ALBI Future									5,058,320.00	1	611
Total For ALBI									5,058,320.00	1	611
IGOV On 05/11/2015 Index Future			236.05500	236.05500	236.09400	236.09400			0.00	0	973
IGOV On 04/02/2016 Index Future			240.12100	240.12100	240.16700	240.16700			0.00	0	82
IGOV On 05/05/2016 Index Future			244.42600	244.42600	244.47800	244.47800			0.00	0	0
Total IGOV Future									0.00	0	1,055
Total For IGOV									0.00	0	1,055
ILBI On 05/11/2015 Index Future			639.72200	639.72200	639.84700	639.84700			0.00	0	0
ILBI On 04/02/2016 Index Future			650.70600	650.70600	650.83900	650.83900			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									5,058,320.00	1	1,830
JIBAR f On 19/08/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.46000	93.54000	6.46000	93.54000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.49000	93.51000	6.49000	93.51000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.85000	93.15000	6.85000	93.15000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.64000	92.36000	7.64000	92.36000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
Total for Derivatives :									93,388,582.92	726	476,553
AA02 On 28/03/2016 Spot Bond				100.82914		100.80983			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.05355		101.03188			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			9.15000	103.99683	9.16000	103.94132		9,150,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								9,150,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								9,150,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				100.61138		100.58925			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			9.29000	103.97951	9.30000	103.91013			0.00	0	100,000,000
Total AA07 SPOT									0.00	0	100,000,000
Total For AA07									0.00	0	100,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	110.60800	10.00000	110.57900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				99.78952		99.76785			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				98.59530		98.57308			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			9.54000	98.46466	9.55000	98.41275		2,194,200,000,000.00	230,000,000	540,000,000	
Total AB013 SPOT								2,194,200,000,000.00	230,000,000	540,000,000	
Total For AB013								2,194,200,000,000.00	230,000,000	540,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	9.30783	100.00000	9.28529			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	102.49808	10.84000	102.46868			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.79373	100.00000	9.77434			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				100.65184		100.62851			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			8.76000	105.22929	8.76500	105.19680			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500			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			2.18000	280.63595	2.17500	280.69161			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				101.46961		101.44980			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.95480		101.93351			0.00	0	2,000,000,000
Total ABFN07 SPOT									0.00	0	2,000,000,000
Total For ABFN07									0.00	0	2,000,000,000
ABFN08 On 17/03/2020 Spot Bond				101.24647		101.22391			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.27789		101.25478			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				99.13371		99.11284			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0

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 09/04/2017 Spot Bond				100.52766		100.50697			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.23004		100.20902			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				99.99991		99.98005			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				99.99975		99.97937			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			1.92000	179.25009	1.91500	179.27203			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	178.85195	2.17000	178.82626			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	191.21006	1.82000	191.18438			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			8.15625	82.45627	8.16125	82.42917			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			8.15625	82.45627	8.16125	82.42917			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				100.73000		100.71000			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				101.14435		101.12159			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				100.01000		99.99000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42 On 16/11/2015 Spot Bond				99.17000		99.15000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.66000		98.64000			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				97.24000		97.22000			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				97.57000		97.55000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.75795		100.73747			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.63533		100.61381			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				96.21000		96.19000			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				95.52000		95.48000			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				95.24000		95.19000			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				94.98000		94.92000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.89743		100.87690			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56 On 15/09/2015 Spot Bond			6.89000	106.10905	6.90000	106.08818			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.61655		100.59349			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				93.24000		93.19000			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				93.06000		92.93000			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			2.46500	113.48287	2.46500	113.46571			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			2.31000	168.79821	2.31000	168.77331			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			2.37500	219.52459	2.38000	219.33972			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				91.72000		91.59000			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			9.62500	93.61215	9.64000	93.51415			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				104.04000		103.96000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71 On 29/03/2016 Spot Bond				53.46000		53.44000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.05996		102.05996			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				99.50000		99.41000			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				109.53000		109.53000			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	107.45200	9.63000	107.42440			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				103.17000		103.09000			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			9.56000	107.95035	9.57000	107.85142			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			8.99500	92.74616	9.00500	92.68308			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				98.70000		98.98000			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				112.55000		112.63000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.65500	107.27480	9.66500	107.17641			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				93.43000		93.27000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.39542		101.37271			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				100.31267		100.29027			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			8.31000	107.60699	8.31500	107.57146			0.00	0	1,420,000,000
Total ABS10 SPOT									0.00	0	1,420,000,000
Total For ABS10									0.00	0	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.47000	103.07689	9.48000	103.00785		10,417,000,000,000.00		1,100,000,000	600,000,000
Total ABS11 SPOT								10,417,000,000,000.00		1,100,000,000	600,000,000
Total For ABS11								10,417,000,000,000.00		1,100,000,000	600,000,000
ABS12 On 14/05/2020 Spot Bond			9.27500	102.23218	9.28500	102.16924			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			9.70000	102.26837	9.71000	102.19336			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.18500	97.88185	9.19500	97.82058			91,850,000,000,000.00	10,000,000,000	4,420,000,000
Total ABS6 SPOT									11,850,000,000,000.00	10,000,000,000	4,420,000,000
Total For ABS6									11,850,000,000,000.00	10,000,000,000	4,420,000,000
ABS7 On 11/09/2026 Spot Bond			9.75500	97.33592	9.76500	97.24687			28,484,600,000,000.00	2,920,000,000	1,910,000,000
Total ABS7 SPOT									28,484,600,000,000.00	2,920,000,000	1,910,000,000
Total For ABS7									28,484,600,000,000.00	2,920,000,000	1,910,000,000
ABS9 On 17/03/2016 Spot Bond			7.59500	104.81565	7.60500	104.78864			584,815,000,000.00	77,000,000	38,500,000
Total ABS9 SPOT									584,815,000,000.00	77,000,000	38,500,000
Total For ABS9									584,815,000,000.00	77,000,000	38,500,000
ABSI2 On 07/12/2023 Spot Bond			1.99000	284.31354	1.98500	284.37165			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			1.36500	133.31307	1.36500	133.29684			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			1.95000	137.21747	1.94500	137.23922			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	0.01021	100.00000	0.01019			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			8.86000	105.92719	8.87000	105.90073			42,900,120,000,000.00	4,842,000,000	2,421,000,000
Total ACL028 SPOT									12,900,120,000,000.00	4,842,000,000	2,421,000,000
Total For ACL028									12,900,120,000,000.00	4,842,000,000	2,421,000,000
ACL02€ On 20/08/2015 Spot Bond				99.83946		99.81246			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	9.81579	100.00000	9.79201			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				99.83546		99.80779			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				99.77890		99.74183			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	58.50666	100.00000	58.36492			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				99.84346		99.81713			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				75.38165		75.23164			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	58.50666	100.00000	58.36492			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.26465		99.24477			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				101.25530		101.23042			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				101.37470		101.34754			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				101.20204		101.17818			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				101.23803		101.21348			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				101.25386		101.22901			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.35301		100.32940			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				100.35301		100.32940				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.35490		100.33117				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				100.35490		100.33117				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.35111		100.32763				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				97.61157		97.57425				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	111.74500	10.00000	111.71500				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				101.06950		101.04635				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.21646		101.19233				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.25219		101.22737				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.26653		101.24143				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.23776		101.21321				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.17326		101.14995				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.48500	103.30595	9.49500	103.24393			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				91.91620		91.87608			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				198.79350		196.62036			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				198.87999		196.70355			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.20194		101.17808			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.10782		102.08417			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.62314		101.59918			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.10664		102.08301			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.95199		100.92862			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				100.69406		100.67127			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	111.74500	10.00000	111.71500			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.15226		102.12908			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.05036		102.02897			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.20628		101.18234			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.98607		101.96376			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.18059		101.15714			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.13015		101.10767			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	104.06585	10.23000	104.03763			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				101.10410		101.08211			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				114.32986		114.79165			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.61500	102.03231	9.62500	101.97443			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				101.17619		101.15283			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	120.29548	1.75000	120.27955			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.14654		101.12388			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.18224		101.15888			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.11084		101.08886			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.20439		101.17980			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.41261		102.39094			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				101.09798		101.07626			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.95516		101.93314			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.17509		101.15188			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.15092		101.12803			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.21193		101.18788			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				101.23064		101.20623			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				101.13647		101.11643			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				101.32647		101.30625			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.23505		101.21055			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.23505		101.21055			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.29631		101.27075			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.15368		101.13088			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.30577		101.27993			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.70076		102.67761			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.29631		101.27075			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.03076		99.01117			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.25953		101.23456			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				101.23930		101.21484			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				142.31651		140.79231			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				144.36954		142.82298			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.08226		101.06084			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.07226		101.05103			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.88763		99.86865			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				101.09941		101.07765			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				100.24980		100.22706			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.14654		101.12388			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.08369		101.06224			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				101.08226		101.06084			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				101.18901		101.16539			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				100.01744		100.04293			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.41408		100.39098			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.40741		100.38468			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.50141		101.47529			0.00	0	1,607,700,000
Total ADCB01 SPOT									0.00	0	1,607,700,000
Total For ADCB01									0.00	0	1,607,700,000
ADCB0 On 31/07/2016 Spot Bond				100.32980		100.30552			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				100.32257		100.29898			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.89072		101.86608			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	72.79237	100.00000	72.51559			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	40.56453	100.00000	40.46626			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.70088	100.00000	14.66527			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.59958	100.00000	1.59570			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A1 On 21/11/2015 Spot Bond				101.73485		101.71356			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF1B On 21/11/2014 Spot Bond				101.90898						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				102.02504						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				100.50694		100.48471				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				100.55760		100.53334				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				100.62505		100.59808				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				100.48131		100.46058				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			8.09500	101.11703	8.10000	101.09188				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.62153		100.59512				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.72386		100.69331				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	34.88454	100.00000	34.76617				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	9.17542	100.00000	9.14429				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			9.18500	101.71607	9.19500	101.66157				0.00	0	2,900,000,000
Total AIR01 SPOT										0.00	0	2,900,000,000
Total For AIR01										0.00	0	2,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.65500	114.18527	9.66500	114.09855			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.61500	106.42953	7.62500	106.40230			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			9.36500	101.23102	9.38000	101.11771			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.78961	100.00000	14.75687			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			9.96500	102.33073	9.98000	102.18870			0.00	0	51,800,000
Total AIR05 SPOT									0.00	0	51,800,000
Total For AIR05									0.00	0	51,800,000
AIRL01 On 30/04/2028 Spot Bond			2.56000	172.89964	2.56000	172.87296			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.45659		101.43448			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				101.04298		101.02038			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				101.12273		101.09847			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.15388		100.13099			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN002 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
ASN004 On 22/03/2016 Spot Bond				101.06264		101.04300			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN006 On 28/02/2017 Spot Bond				102.21419		102.18463			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.11223		101.07136			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 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				101.13015		101.10766			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				101.59829		101.53928			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				101.72678		101.69183			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				94.03000		93.95000			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				101.47083		101.43598			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				114.57740		114.49259			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0

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 07/12/2033 Spot Bond			2.62500	238.57098	2.63000	238.37671				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				114.39154		114.33673				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.84864		99.82492				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				113.93055		113.99360				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				114.51699		114.50344				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				100.06688		100.04458				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			2.64000	211.63645	2.64500	211.45788				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.01935		100.99913				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

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 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
ASN05: On 24/09/2016 Spot Bond				101.03184		101.01038			0.00	85,000,000	85,000,000
Total ASN052 SPOT									0.00	85,000,000	85,000,000
Total For ASN052									0.00	85,000,000	85,000,000
ASN05: On 13/10/2016 Spot Bond				100.63963		100.61797			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.60212		100.57957			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.50610		100.48196			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.39769		100.37367			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				100.34476		100.32116			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				98.53056		98.52910			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				100.01396		100.01411			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				101.50159		101.47985			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.21693		101.19565			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN069 On 07/02/2020 Spot Bond				100.15240		100.13060			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN070 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN072 On 30/06/2016 Spot Bond				101.11287		101.09483			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN073 On 20/07/2018 Spot Bond				93.64112		94.14420			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN074 On 02/07/2016 Spot Bond				100.81136		100.79113			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN077 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN078 On 20/06/2020 Spot Bond				100.36495		100.33879			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN080 On 20/09/2020 Spot Bond				100.19806		100.17601			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	39.94799	100.00000	39.85958			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	23.19448	100.00000	23.13829			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.29342	100.00000	23.23699			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	22.84821	100.00000	22.79286			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	32.05450	100.00000	31.97685			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	43.16331	100.00000	43.05875			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	17.83042	100.00000	17.78723			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	42.39208	100.00000	42.28938			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	61.31243	100.00000	61.16390			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.15269	100.00000	1.14810			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.24904		101.22825			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.99646		100.97669			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				101.30243		101.28106			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.18500	105.23460	9.19500	105.18178			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.11087		101.08924			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.39102		100.37037			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				101.33052		101.30676			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.71078		101.68642			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			9.67000	101.35330	9.68000	101.28647		6,623,950,000,000.00	685,000,000	1,856,500,000	
Total BAW19 SPOT								6,623,950,000,000.00	685,000,000	1,856,500,000	
Total For BAW19								6,623,950,000,000.00	685,000,000	1,856,500,000	
BAW2 On 02/10/2015 Spot Bond			6.88000	104.86644	6.89000	104.84544		49,536,000,000,000.00	7,200,000,000	1,800,000,000	
Total BAW2 SPOT								49,536,000,000,000.00	7,200,000,000	1,800,000,000	
Total For BAW2								49,536,000,000,000.00	7,200,000,000	1,800,000,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	85.58140	100.00000	85.38283		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			9.82000	101.08285	9.83000	101.00948		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				103.15470		103.13153		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			8.91000	105.58012	8.91500	105.54530		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			10.92312	102.13821	10.92655	102.10677		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			10.76355	101.44694	10.79505	101.41589		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			10.92915	101.46554	10.93723	101.43457		0.00	0	0	
Total BAYA05 SPOT								0.00	0	0	
Total For BAYA05								0.00	0	0	
BAYA06 On 30/09/2016 Spot Bond				101.32772		101.29675		0.00	0	0	
Total BAYA06 SPOT								0.00	0	0	
Total For BAYA06								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			11.00580	101.45171	11.01142	101.42061				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			11.81166	101.37455	11.85515	101.25278				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				101.35816		101.32651				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				101.35816		101.32651				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				101.35823		101.32658				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			11.17312	101.28472	11.17655	101.25287				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			11.11281	101.53380	11.11464	101.50273				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			10.76355	101.44694	10.79505	101.41589				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			11.06000	101.64099	11.06000	101.61061				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			10.22283	101.36681	10.23778	101.32962				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				102.03078		102.00227				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.28611		101.25708				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				101.28611		101.25708			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				99.99590		99.99590			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			7.88943	103.85409	7.48395	104.23947			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			11.68500	100.35585	11.69000	100.31616			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				99.70845		99.70845			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			11.61000	98.66292	11.61500	98.62306			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				99.99590		99.99590			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				101.17577		101.14822			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	101.12814	9.28000	101.10292			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				101.24988		101.22088			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			11.48500	98.41306	11.49500	98.36323		2,297,000,000,000.00		200,000,000	600,000,000
Total BAYA32 SPOT								2,297,000,000,000.00		200,000,000	600,000,000
Total For BAYA32								2,297,000,000,000.00		200,000,000	600,000,000
BAYA33 On 31/03/2018 Spot Bond				101.21385		101.18568			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				101.24387		101.21501			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				101.24387		101.21501			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				99.90330		99.90330			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				101.19944		101.17158			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				101.26662		101.23701			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				99.99590		99.99590			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				101.26662		101.23701			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				101.20184		101.17393			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				101.22441		101.19576			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				101.26672		101.23711			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				100.99308		100.96964			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.03331		101.00924			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			13.92312	102.49711	13.92655	102.45740				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.19701	102.07305	15.21544	102.00852				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.08762	101.85611	14.10754	101.80083				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.63245		101.59472				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.63245		101.59472				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.63245		101.59472				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.69195		101.65285				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.42362		101.39066				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	38.40000	100.00000	38.32714				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	20.84544	100.00000	20.79494				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	18.97169	100.00000	18.92573				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.71092	100.00000	11.68255				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.71092	100.00000	11.68255				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	14.15906	100.00000	14.12476				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	12.26858	100.00000	12.23886				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				100.45196		100.43108				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.73451		100.71372				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.55337		100.53364				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	10.15688	100.00000	10.13227				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.15688	100.00000	10.13227				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.89000	185.41940	1.88500	185.42392				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			8.17500	162.30329	8.18500	161.96300			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			8.17500	162.66942	8.18500	162.33038			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			8.56000	99.23440	8.57000	99.13700			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.28500	99.99319	8.29500	99.94834			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.48117		100.45907			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.93934		100.91807			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.52328		100.49941			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.55563		100.53042			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.64578		100.61677			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.32457		100.30232				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				100.33061		100.30796				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				100.33262		100.30983				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				100.35676		100.33235				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.38888		100.36232				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	33.98212	100.00000	33.89980				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	33.98212	100.00000	33.89980				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.28230		101.25992				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.30679		101.28400				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			8.41000	104.19001	8.41500	104.15935				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B On 15/03/2017 Spot Bond				101.38024		101.35621				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.51064		101.48440				0.00	800,000,000	400,000,000
Total BG42C SPOT										0.00	800,000,000	400,000,000
Total For BG42C										0.00	800,000,000	400,000,000
BG42D On 15/03/2017 Spot Bond			100.00000	24.25672	100.00000	24.19796				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	24.25672	100.00000	24.19796				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.90394		100.87888				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			11.23500	101.19837	11.24500	101.13539				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				100.23637		100.21005				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			11.12500	96.52871	11.13500	96.46659				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				103.98219		103.96123				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	79.89031	100.00000	79.72760				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.70057		99.68027				0.00	0	50,000,000
Total BID04 SPOT										0.00	0	50,000,000
Total For BID04										0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				100.57336		100.55193				0.00	0	50,000,000
Total BID05 SPOT										0.00	0	50,000,000
Total For BID05										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.79500	101.26469	8.80500	101.20855			38,698,000,000,000.00	4,400,000,000	2,200,000,000
Total BID06 SPOT									38,698,000,000,000.00	4,400,000,000	2,200,000,000
Total For BID06									38,698,000,000,000.00	4,400,000,000	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.56712		100.54820			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				98.48565		98.46762			0.00	0	0
Total BIDC48 SPOT									0.00	0	0
Total For BIDC48									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.55760		101.53943			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				101.80152		101.78045			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				101.55371		101.53462			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				101.63035		101.61033			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				101.76968		101.74797			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				102.34988		102.32106			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				103.28763		103.24860			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.44624		100.42089			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.45843		100.43240			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.38813		101.36225			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.50196		101.47401			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.61966		101.58945			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				98.71934		98.70022			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC010 On 24/11/2015 Spot Bond				98.07418		98.05529			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC045 SPOT									0.00	0	0
Total For BTC045									0.00	0	0
BTC046 On 24/08/2015 Spot Bond				99.82422		99.80664			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC047 On 21/08/2015 Spot Bond				99.87659		99.85896			0.00	0	0
Total BTC047 SPOT									0.00	0	0
Total For BTC047									0.00	0	0
BTC048 On 04/09/2015 Spot Bond				99.62745		99.60971			0.00	0	0
Total BTC048 SPOT									0.00	0	0
Total For BTC048									0.00	0	0
BTC049 On 07/09/2015 Spot Bond				99.57436		99.55663			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC051 On 11/09/2015 Spot Bond				99.05765		99.04706			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC052 On 07/10/2015 Spot Bond				99.04572		99.02805			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.63242		100.61351			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC055 On 21/10/2015 Spot Bond				98.79938		98.78172			0.00	0	0
Total BTC055 SPOT									0.00	0	0
Total For BTC055									0.00	0	0
BTC056 On 19/10/2015 Spot Bond				98.83407		98.81641			0.00	0	0
Total BTC056 SPOT									0.00	0	0
Total For BTC056									0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.56203		100.54329			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC058 On 14/10/2015 Spot Bond				98.92049		98.90280			0.00	0	0
Total BTC058 SPOT									0.00	0	0
Total For BTC058									0.00	0	0
BTC059 On 23/10/2015 Spot Bond				98.72750		98.70932			0.00	0	0
Total BTC059 SPOT									0.00	0	0
Total For BTC059									0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.33804		100.31920			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC061 On 03/11/2015 Spot Bond				98.52872		98.51055			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC062 On 30/10/2015 Spot Bond				98.55396		98.54057			0.00	0	0
Total BTC062 SPOT									0.00	0	0
Total For BTC062									0.00	0	0
BTC063 On 25/11/2015 Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	40.10880	100.00000	40.01163			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ18 On 27/03/2018 Spot Bond				100.99792		100.97491			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				101.03528		101.01145			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.19663		101.17503			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				99.89562		99.87457			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	19.88588	100.00000	19.83771			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			9.61000	108.98918	9.61500	108.95552			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				104.24045		104.21458			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			7.96000	104.61042	7.96500	104.58469			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			12.68500	101.55609	12.69500	101.49791			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				97.54607		97.51526			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			12.98500	96.49171	12.99500	96.43218			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.06000	102.83723	9.06500	102.80444			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17 On 23/08/2019 Spot Bond				99.20566		99.17604			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.98500	99.35660	12.99500	99.29261			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				100.39596		100.37477			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				95.54078		95.51091			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				100.17251		100.15029			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			10.62000	94.55862	10.63000	94.49734			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				99.90968		99.88697			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			10.08000	115.05101	10.09000	114.96203			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			10.11000	110.62088	10.12000	110.53024		40,440,000,000,000.00	4,000,000,000	1,050,000,000	
Total CCT02 SPOT								10,440,000,000,000.00	4,000,000,000	1,050,000,000	
Total For CCT02								10,440,000,000,000.00	4,000,000,000	1,050,000,000	
CCT03 On 15/03/2025 Spot Bond			10.00500	111.60635	10.01500	111.51311			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.09246		102.05861			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.81000	104.65945	11.81500	104.62388			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR13 On 27/06/2016 Spot Bond				101.32821		101.29795			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				101.65359		101.62596			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	111.74460	10.00000	111.71540			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.99252		100.96389			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.37385		101.34667			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.57782		100.54961			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	8.94543	100.00000	8.91750			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	20.33875	100.00000	20.28948			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	21.27414	100.00000	21.20771			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.80280		101.77707			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				101.08445		101.05895			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.12676		101.10030			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond				101.17558		101.14802			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				99.78461		99.74849			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				99.78683		99.75108			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				99.77509		99.73739			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				101.20207		101.17821			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.50466		101.48400			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.18622	10.11000	101.15911			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186 On 06/07/2016 Spot Bond				100.81803		100.79561			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	124.22118	2.76000	124.20123			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	125.96982	3.14000	125.94835			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.73686	8.25000	103.71406			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			2.65000	128.62618	2.64500	128.64118			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	125.15087	2.40000	125.13215			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				101.68217		101.64913			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			8.68500	102.56893	8.69500	102.53414			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				100.51481		100.49271			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				100.52958		100.50639			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.73500	102.61934	8.74500	102.58433			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN222 On 20/10/2016 Spot Bond			8.73500	102.61934	8.74500	102.58433				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.78500	101.41558	8.79500	101.37951				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.23086		101.20645				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.35461		101.32784				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				99.99982		99.97991				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 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
CLN241 On 24/02/2017 Spot Bond				99.78599		101.77250				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	99.74789	9.35000	104.38474				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	99.74789	9.35000	104.38474				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN256 On 26/03/2017 Spot Bond				101.73375		101.71186				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				101.44706		101.42475				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				101.80936		101.78758				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				101.80936		101.78758				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				101.80936		101.78758				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				101.37828		101.35572				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			9.41500	104.38397	9.42500	104.32765				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				100.92833		100.90726				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				104.60961		104.58589				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				101.40047		101.37852				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.39345		101.37164				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.40660		101.38401				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271 On 22/05/2017 Spot Bond				99.79708		99.77619			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				102.02300		101.99759			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.59122		101.56891			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				102.21774		102.19394			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				101.09655		101.07485			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				100.30573		100.33240			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				102.00351		101.98052			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.37851		101.35268			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.20916		101.18313			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.99304		102.96939			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.97754		100.95163			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				101.19588		101.17012			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				101.00924		100.98322			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.31289		101.28691			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.97759		100.95168			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.38662		101.36118			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.08153		101.05635			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				148.00032		148.00032			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.34374		102.31885			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				148.36146		148.36146			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				147.37041		147.37041			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				148.07051		148.07051			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				144.09408		144.09408			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				144.09408		144.09408			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311 On 20/03/2018 Spot Bond				144.25362		144.25362			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				100.00000	0.00000	99.97530			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			10.90500	95.63287	10.92000	95.53468			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			11.42500	97.21030	11.44000	97.10947			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				101.03331		101.00924			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.31340		101.28751			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				100.00000	0.00000	99.97585			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.46973		100.44726			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.34221		100.31769			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.51304	8.80500	102.48904			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				101.15368		101.13088			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.47419		100.45151			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324 On 20/06/2018 Spot Bond				139.99627		139.99627			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.22788		101.20365			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.31055		101.28472			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.25971		101.23475			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.74834		101.71403			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				83.29888		83.23941			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.37483		101.34767			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 30/06/2017 Spot Bond				101.03331		101.00924			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN334 On 20/09/2015 Spot Bond				127.72538		127.72538			0.00	0	0
Total CLN334 SPOT									0.00	0	0
Total For CLN334									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				127.76013		127.76013			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.38864		100.36570			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/12/2018 Spot Bond				101.51963		101.48975			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				101.03935		101.01512			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN34 On 20/06/2017 Spot Bond				101.73757		101.70348			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.43209		101.40382			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				101.10124		101.07930			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.27065		101.24559			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.38505		100.36232			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.01472		100.04121			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				101.00919		100.98566			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.37253		100.35000			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				101.67503		101.65276			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				100.33214		100.30992			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.46696		100.44461			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.05082		101.03000			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.08500	106.82590	10.10000	106.71094			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.16671		101.14352			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.21216		100.18558			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.22500	109.10391	12.24000	108.98810			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.22052		100.19290			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.25500	102.59411	12.27000	102.48478			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.82525	10.02000	105.79713			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				100.22052		100.19290			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				100.42409		100.40043			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				101.39596		101.36848			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				101.14868		101.12584				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				101.17316		101.14985				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				101.17331		101.15000				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				101.07791		101.05282				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			9.62000	105.03375	9.63000	104.96408				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				101.27355		101.21626				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				101.27493		101.24979				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.83702	10.98000	101.80745				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.37025	11.00000	104.33988				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.31687		101.29081				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.46264		100.44040				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.01500	104.88799	12.03000	104.77301				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				101.42157		101.39359			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.17304		101.14973			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.46275		100.43646			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.25243		101.22761			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 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
CLN390 On 01/10/2016 Spot Bond				100.91837		100.89615			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				101.07962		101.05810			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.09655		101.07485			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				91.17155		91.17155			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				101.16082		101.13788			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				101.52178		101.50004			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				101.26068		101.23581			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				101.60904		101.57742			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				100.00000	0.00000	99.97672			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				100.00000	0.00000	99.97686			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				101.16082		101.13788			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				101.31055		101.28472			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				100.98086		100.95768			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				100.96091		100.93847			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				99.80286		99.77476			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.02507		101.00475			0.00	0	0
Total CLN405 SPOT									0.00	0	0
Total For CLN405									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				86.82488		86.82488			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.16795		101.14489			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.30690		100.28980			0.00	0	0
Total CLN408 SPOT									0.00	0	0
Total For CLN408									0.00	0	0

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 18/07/2020 Spot Bond				100.80685		100.78026				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.85517		100.82972				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.17759		100.15218				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.18559		100.15904				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.36389	7.01000	42.35602				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				172.62045		171.90187				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			8.56000	149.87409	8.57000	149.67497				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			8.17500	162.30329	8.18500	161.96300				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			8.17500	162.66942	8.18500	162.33038				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				98.71724		98.67895				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				98.70627		98.66766				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0

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 10/10/2016 Spot Bond				100.79576		100.77138				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				101.12371		101.10004				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.24522		101.22054				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				101.16462		101.14148				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				101.18051		101.15707				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.78204		100.75849				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				101.17509		101.15188				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.46973		100.44726				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				101.06939		101.04823				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				101.14450		101.12174				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				101.13730		101.11467				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				101.14444		101.12168				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1! On 20/06/2020 Spot Bond				101.17509		101.15188			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.94750		101.92259			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.70299		100.67779			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			8.86500	106.56558	8.87500	106.50922			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			8.73500	102.34628	8.74000	102.31009		16,247,100,000,000.00	1,860,000,000	2,030,800,000	
Total COJ04 SPOT								16,247,100,000,000.00	1,860,000,000	2,030,800,000	
Total For COJ04								16,247,100,000,000.00	1,860,000,000	2,030,800,000	
COJ05 On 05/06/2023 Spot Bond			10.26000	112.57668	10.27000	112.48948			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ06 On 09/12/2015 Spot Bond			7.34000	102.98446	7.35000	102.96098			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.83000	108.21854	9.84000	108.14688			0.00	0	200,000,000
Total COJ07 SPOT									0.00	0	200,000,000
Total For COJ07									0.00	0	200,000,000
COJG0 On 09/06/2024 Spot Bond			9.86500	103.63490	9.88000	103.51955			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.23500	97.42493	10.25000	97.32319			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.90500	98.90447	10.91500	98.81041		43,620,000,000,000.00	4,000,000,000	1,400,000,000	
Total COT02 SPOT								43,620,000,000,000.00	4,000,000,000	1,400,000,000	
Total For COT02								43,620,000,000,000.00	4,000,000,000	1,400,000,000	
COT03 On 05/06/2028 Spot Bond			10.90500	91.92971	10.91500	91.83978			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				101.68763		101.66520				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.48733	100.00000	11.45950				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.67325		101.65224				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				101.08854		101.06642				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.67184		101.64977				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				103.42356		103.40411				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				102.21975		102.20011				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	10.67377	100.00000	10.64791				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	13.20444	100.00000	13.17245				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			11.59500	98.21809	11.60500	98.13796				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	18.53808	100.00000	18.49317				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	10.05678	100.00000	10.03242				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN40 On 10/06/2018 Spot Bond			100.00000	19.29577	100.00000	19.24903				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.35835		100.33812				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			7.93500	100.49514	7.94000	100.46440				0.00	0	380,000,000
Total DENG44 SPOT										0.00	0	380,000,000
Total For DENG44										0.00	0	380,000,000
DENG5 On 20/11/2015 Spot Bond				99.88178		99.86210				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				101.56256		101.54294				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				101.38942		101.36822				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	82.80074	100.00000	82.61674				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				101.37796		101.35511				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.79848		100.77476				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.23478		100.21281				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.13904		100.11918				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.14519		100.12443				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				101.51679		101.48696			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.75650		100.68396			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				101.31767		101.29171			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				55.93019		55.88148			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.36000	99.92426	9.37000	99.85542			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV21 On 15/06/2016 Spot Bond			7.58500	108.32758	7.59500	108.29715		30,340,000,000,000.00	4,000,000,000	1,000,000,000	
Total DV21 SPOT								30,340,000,000,000.00	4,000,000,000	1,000,000,000	
Total For DV21								30,340,000,000,000.00	4,000,000,000	1,000,000,000	
DV22 On 07/02/2020 Spot Bond			9.14500	101.27700	9.15500	101.21603		914,500,000,000.00	100,000,000	1,490,000,000	
Total DV22 SPOT								914,500,000,000.00	100,000,000	1,490,000,000	
Total For DV22								914,500,000,000.00	100,000,000	1,490,000,000	
DV23 On 27/02/2023 Spot Bond			9.55500	106.98540	9.53000	107.09215		6,076,980,000,000.00	636,000,000	1,936,000,000	
Total DV23 SPOT								6,076,980,000,000.00	636,000,000	1,936,000,000	
Total For DV23								6,076,980,000,000.00	636,000,000	1,936,000,000	
DV24 On 18/02/2024 Spot Bond			9.49500	101.01665	9.51000	100.90392		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.51500	104.28815	9.53000	104.14516		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC00: On 15/09/2015 Spot Bond				101.11004		101.09063		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC00: On 20/11/2015 Spot Bond				99.88227		99.86268		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC010 On 15/09/2015 Spot Bond				101.18500		101.16558				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				101.23675		101.21655				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.34236		100.32328				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.92609		100.90621				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				99.99353		99.97534				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.70406		100.68355				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.41254		100.39130				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.25500	121.48311	8.26500	121.41114				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				96.79752		96.74452				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			2.31000	101.95355	2.31000	101.93855			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.05000	127.52952	2.05000	127.51165			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			2.05000	115.00597	2.05000	114.98985			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			1.97000	115.88623	1.97000	115.87025			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			2.22500	105.08878	2.23000	105.00366			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			2.29000	102.32430	2.29000	102.30930			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			9.67000	103.91622	9.68000	103.85006			0.00	0	28,800,000
Total EMM01 SPOT									0.00	0	28,800,000
Total For EMM01									0.00	0	28,800,000
EMM02 On 11/03/2021 Spot Bond			9.57000	109.40961	9.58000	109.33805			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			9.95500	103.30079	9.96500	103.21589			0.00	0	200,000,000
Total EMM03 SPOT									0.00	0	200,000,000
Total For EMM03									0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.15000	98.01198	10.16500	97.86979			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.29000	105.06112	10.30500	104.96408			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
EMM06 On 23/06/2025 Spot Bond			10.05500	102.15101	10.06500	102.08652			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0

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				99.90218		99.88242				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				99.69790		99.67639				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.27817		101.25690				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				100.17561		100.15298				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				100.16912		100.14730				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				100.16141		100.14067				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				103.36790		103.34832				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				99.80660		99.78667				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.77858		101.75143				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				96.20810		96.17706				0.00	400,000,000	400,000,000
Total EQS05 SPOT										0.00	400,000,000	400,000,000
Total For EQS05										0.00	400,000,000	400,000,000
EQS06 On 09/04/2018 Spot Bond				99.73297		99.70743				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			10.26500	99.32205	10.27500	99.27265				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS08: On 04/10/2018 Spot Bond				97.92843		97.90403			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.52736		99.49872			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				99.93694		99.91592			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				99.93282		99.91047			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				99.94409		99.92536			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	111.74500	10.00000	111.71500			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				99.93839		99.91788			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				99.93593		99.91460			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.93889		99.91853			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				99.93683		99.91579			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0

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				99.94282		99.92369				0.00	0	950,000,000
Total ERSA18 SPOT										0.00	0	950,000,000
Total For ERSA18										0.00	0	950,000,000
ERSA1: On 17/11/2025 Spot Bond				99.94364		99.92477				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			6.30000	103.58892	6.25000	103.57350			2,749,635,000,000.00		436,450,000	72,718,225,000
Total ES15 SPOT									2,749,635,000,000.00		436,450,000	72,718,225,000
Total For ES15									2,749,635,000,000.00		436,450,000	72,718,225,000
ES18 On 20/04/2018 Spot Bond			8.09500	105.64661	8.11000	105.58749			210,476,968,176,000.00		26,000,860,800	14,679,414,800
Total ES18 SPOT									10,476,968,176,000.00		26,000,860,800	14,679,414,800
Total For ES18									10,476,968,176,000.00		26,000,860,800	14,679,414,800
ES23 On 25/01/2023 Spot Bond			8.75000	107.26838	8.76500	107.15913			23,443,222,250,000.00		2,679,225,400	10,677,000,200
Total ES23 SPOT									23,443,222,250,000.00		2,679,225,400	10,677,000,200
Total For ES23									23,443,222,250,000.00		2,679,225,400	10,677,000,200
ES26 On 02/04/2026 Spot Bond			9.00500	95.05792	9.01500	94.97107			16,223,926,688,000.00		1,801,657,600	10,410,433,400
Total ES26 SPOT									16,223,926,688,000.00		1,801,657,600	10,410,433,400
Total For ES26									16,223,926,688,000.00		1,801,657,600	10,410,433,400
ES33 On 15/09/2033 Spot Bond			9.63000	85.00278	9.64500	84.87152			41,048,104,194,000.00		4,262,523,800	133,836,700,000
Total ES33 SPOT									11,048,104,194,000.00		4,262,523,800	133,836,700,000
Total For ES33									11,048,104,194,000.00		4,262,523,800	133,836,700,000
ES42 On 25/04/2042 Spot Bond			9.70000	91.16939	9.72000	90.97473			54,329,471,080,000.00		5,600,976,400	64,289,246,700
Total ES42 SPOT									54,329,471,080,000.00		5,600,976,400	64,289,246,700
Total For ES42									54,329,471,080,000.00		5,600,976,400	64,289,246,700
EXX01 On 19/05/2017 Spot Bond				98.84790		98.82580				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				96.94094		96.91918				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				99.79427		101.70714				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				100.56905		100.54681				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB03 On 26/06/2016 Spot Bond				101.02967		101.00734			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				99.85547		99.83452			0.00	400,000,000	200,000,000
Total FIFB04 SPOT									0.00	400,000,000	200,000,000
Total For FIFB04									0.00	400,000,000	200,000,000
FIFC14 On 20/11/2015 Spot Bond				99.86927		99.85026			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				101.42504		101.40383			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				102.46304		102.44349			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				100.00000	0.00000	100.00000			0.00	0	0
Total FIFC18 SPOT									0.00	0	0
Total For FIFC18									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.24844		101.22862			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.17169		101.15224			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FIFC21 On 09/02/2016 Spot Bond			100.00000	69.55434	100.00000	66.91729		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total FIFC21 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For FIFC21								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.09008	100.00000	0.08847			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.09008	100.00000	0.08847			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.61851	100.00000	10.59279			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	10.33567	100.00000	10.31063			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.24953		101.22770			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.37426		100.34944			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.39638		101.37207			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.49422		101.46825			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			9.58500	98.18408	9.59500	98.13137		4,409,100,000,000.00		460,000,000	460,000,000
Total FRB05 SPOT								4,409,100,000,000.00		460,000,000	460,000,000
Total For FRB05								4,409,100,000,000.00		460,000,000	460,000,000
FRB08 On 10/06/2016 Spot Bond				101.21456		101.19445			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				101.21449		101.19438			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.41463		100.39103			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				103.45524		103.43103			0.00	70,000,000	70,000,000
Total FRB11 SPOT									0.00	70,000,000	70,000,000
Total For FRB11									0.00	70,000,000	70,000,000
FRB12 On 02/06/2024 Spot Bond				101.67783		101.65310			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.70570		101.68057			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.32000	100.59339	10.33000	100.52323			4,128,000,000,000.00	400,000,000	400,000,000
Total FRB14 SPOT									4,128,000,000,000.00	400,000,000	400,000,000
Total For FRB14									4,128,000,000,000.00	400,000,000	400,000,000
FRB15 On 06/03/2025 Spot Bond				101.76567		101.73637			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.96440		100.93679			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.97891		100.95089			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.43500	106.07238	10.44500	106.01442			0.00	0	734,000,000
Total FRBC21 SPOT									0.00	0	734,000,000
Total For FRBC21									0.00	0	734,000,000
FRBC2 On 21/12/2018 Spot Bond				102.45332		102.42754			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			1.95000	137.21747	1.94500	137.23922			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			2.02000	283.72907	2.01500	283.78678			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			2.18000	116.28139	2.18000	116.26468			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			2.88000	158.89676	2.88000	158.87089			3,456,000,000,000.00	1,200,000,000	600,000,000
Total FRBI28 SPOT									3,456,000,000,000.00	1,200,000,000	600,000,000
Total For FRBI28									3,456,000,000,000.00	1,200,000,000	600,000,000
FRBI33 On 07/12/2033 Spot Bond			3.13500	197.80996	3.14000	197.64249			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			7.16000	106.08408	7.17000	106.06245			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 30/11/2020 Spot Bond			7.57300	67.38955	7.57600	67.32661			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			9.39400	42.88728	9.39600	42.83850			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			9.64000	41.52350	9.64000	41.47562			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				102.02542		101.99614			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.38921		101.36178			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				101.20212		101.17826			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				101.32016		101.29405			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				101.29631		101.27075			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				101.23501		101.21065			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				101.53767		101.48093			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				101.27493		101.24979			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				101.35612		101.32940			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0

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 FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.67284		101.63997			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.62322		101.59133			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	23.80217	100.09221	23.74446			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				101.15654		101.13368			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				109.51753		109.45985				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				101.54715		101.51670				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				101.72534		101.70700				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				101.29127		101.26571				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				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				101.30570		101.27986				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				101.19198		101.16832				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				101.21077		101.18687				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				101.58777		101.55655				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				101.18937		101.16588				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	66.94541	13.22500	66.92174				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				101.12084		101.09867				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				101.12227		101.10007			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				101.66243		101.62977			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				101.17367		101.15049			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.41000	104.72906	3.41000	104.71055			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.22503		101.20085			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				101.22503		101.20085			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				104.04194		104.01691			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				101.03331		101.00924			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				99.23440		99.21066			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.15368		101.13088			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				101.12656		101.10427			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.21005		100.18376			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				101.32052		101.29450			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.06467		100.04311			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.20796		100.18192			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC182 On 26/01/2021 Spot Bond				100.45311		100.42783			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				101.51679		101.48696			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC185 On 20/12/2018 Spot Bond				101.53860		101.50831			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC186 On 20/03/2016 Spot Bond				101.11370		101.09167			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.21077		101.18687			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				101.21077		101.18687			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				101.19291		101.17207			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.89113		100.86903			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0

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 02/04/2019 Spot Bond				100.94014		100.91690			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.90202		100.88145			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	111.74500	10.00000	111.71500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.73144		100.71017			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.27920		101.25398			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.71366		100.69231			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.88343		100.86285			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.68971		100.66838			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.69161		100.67022			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.60684		100.58325			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.55014		100.52858			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.60684		100.58325			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.54788		100.52640				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				100.18733		100.16322				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	100.18834	8.75000	100.16478				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				101.06012		101.03764				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.80017	100.00000	10.77400				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.90084	100.00000	9.87686				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				96.28503		96.25620				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	12.41148	100.00000	12.38141				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				101.25355		101.22882				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	28.51817	100.00000	28.44909				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.15761		100.03187				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.48273	100.00000	10.45734				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.54675	100.00000	20.49697				0.00	0	0
Total FRC214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.15757		100.03183				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.52034	100.00000	20.47062				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.15719		100.03150				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.14951		100.02482				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.22933		100.20573				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				100.21580		100.19356				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			2.76000	130.81806	2.75500	130.83570				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				100.01111		100.03883				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				100.01029		100.03830				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				100.01029		100.03830				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				101.91674		101.89463				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.30474		101.28322				0.00	0	0
Total FRC227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				101.16175		101.14071				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				101.14554		101.11867				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				101.27493		101.24979				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				101.03289		101.01123				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.57743		100.55690				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC232 On 20/12/2015 Spot Bond				101.28840		101.26289				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				101.50648		101.48181				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.40010		100.37596				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.29000	126.81446	3.28500	126.82961				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				101.31141		101.28546				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC68 On 31/01/2022 Spot Bond			3.34000	126.44401	3.33500	126.45892				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.32000	126.59204	3.31500	126.60705				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			2.68500	130.82176	2.68500	130.80121				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			2.75500	141.78503	2.75500	141.73975				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.44666		100.41977				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				101.14446		101.12170				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				101.30282		101.27704				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				101.51561		101.48576				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				101.46100		101.43220				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				101.24357		101.21903				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				101.24214		101.21764				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				101.15206		101.13191				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	13.80120	100.00000	13.76776				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD02I On 01/06/2016 Spot Bond			100.00000	61.26597	100.00000	61.11755				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	30.00220	100.00000	29.92952				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	32.23987	100.00000	32.13921				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	12.38770	100.00000	12.35769				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				101.05373		101.02553				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.63017		101.60957				0.00	0	650,000,000
Total FRJ17 SPOT										0.00	0	650,000,000
Total For FRJ17										0.00	0	650,000,000
FRJ18 On 21/02/2018 Spot Bond				102.70643		102.68623				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.39758		100.37634				0.00	2,000,000,000	1,000,000,000
Total FRJ19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ19										0.00	2,000,000,000	1,000,000,000
FRJ20 On 20/09/2020 Spot Bond				99.10917		99.08886				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.20243		99.18174				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.93287		101.90839				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.09300	107.30047	2.09300	107.28531				0.00	0	0
Total FRS100 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.41000	114.83958	2.41000	114.82238				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.46346		100.44209				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.61451	10.38000	100.58650				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	100.61451	10.38000	100.58650				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				100.37952		100.32875				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			2.55000	112.07472	2.55000	112.05751				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			2.57500	213.53885	2.58000	213.35874				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			2.52000	112.66043	2.52000	112.64323				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			2.60500	212.65823	2.61000	212.47883				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.42520		100.39853				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			2.26500	115.43876	2.26500	115.42191				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.61000	110.91417	2.61000	110.89696				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.34500		53.06600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.71500	108.91765	2.71500	108.90045				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			2.72500	209.17988	2.73000	209.00327				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			2.77500	207.75111	2.78000	207.57566				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			2.19500	101.67091	2.19500	101.65627				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			2.80500	206.89960	2.81000	206.72482				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			2.99000	103.88980	2.99000	103.87262				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			2.92000	158.22759	2.92000	158.20165				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			3.44000	96.25332	3.44000	96.23624				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			2.91000	158.39458	2.91000	158.36865				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				101.76986		101.75123				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			2.97000	157.34636	2.97000	157.31931				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			3.31500	193.30747	3.32000	193.14616				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				96.77844		96.81203				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			3.37000	97.39531	3.37000	97.37822				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			3.34000	97.88978	3.34000	97.87268				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			3.15000	101.09323	3.15000	101.07609				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.78000	160.58412	2.78000	160.55839				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.08500	199.15512	3.09000	198.98658				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS13 On 08/08/2016 Spot Bond				100.05600		100.03733				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.14000	281.40544	2.13500	281.46162				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			2.03000	283.53455	2.02500	283.59215				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			2.75000	269.93940	2.74500	269.98810				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.42000	133.46203	2.41500	133.48136				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				100.39932		100.37653				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			1.95000	133.02182	1.94500	133.04291				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.54610		100.52230				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.81680		100.79383				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				100.22385		100.20079				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			2.39000	112.21546	2.39000	112.19870				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	32.85699	104.97509	32.77387				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	36.53797	101.07593	36.44860				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	29.62264	100.44759	29.55059				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	34.89732	100.76967	34.81220				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.09500	121.33246	2.10000	121.19233				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			2.12500	116.83028	2.12500	116.81367				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.92333		98.92223				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			2.15500	116.53053	2.15500	116.51386				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.86873		101.84394				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			2.23000	354.35154	2.22500	354.42127				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				100.01327		100.04032				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.71824		101.69582				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			7.40500	103.90447	7.41500	103.87359				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			8.04000	104.36665	8.04500	104.33479				0.00	0	0
Total FRX17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.31500	108.60744	8.32500	108.55898			66,520,000,000,000.00	8,000,000,000	2,000,000,000
Total FRX18 SPOT									66,520,000,000,000.00	8,000,000,000	2,000,000,000
Total For FRX18									66,520,000,000,000.00	8,000,000,000	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.91500	102.49650	8.93500	102.40250			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.18000	101.47967	9.19000	101.41499			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.91500	92.19361	9.93000	92.09676			4,858,350,000,000.00	490,000,000	490,000,000
Total FRX23 SPOT									4,858,350,000,000.00	490,000,000	490,000,000
Total For FRX23									4,858,350,000,000.00	490,000,000	490,000,000
FRX24 On 10/12/2024 Spot Bond			10.01500	106.26701	10.02500	106.17717			3,785,670,000,000.00	378,000,000	478,000,000
Total FRX24 SPOT									3,785,670,000,000.00	378,000,000	478,000,000
Total For FRX24									3,785,670,000,000.00	378,000,000	478,000,000
FRX26 On 01/10/2026 Spot Bond			10.39500	97.65762	10.40500	97.56817			4,054,050,000,000.00	390,000,000	890,000,000
Total FRX26 SPOT									4,054,050,000,000.00	390,000,000	890,000,000
Total For FRX26									4,054,050,000,000.00	390,000,000	890,000,000
FRX30 On 31/01/2030 Spot Bond			10.67500	93.62265	10.69000	93.49249			128,100,000,000,000.00	12,000,000,000	3,000,000,000
Total FRX30 SPOT									128,100,000,000,000.00	12,000,000,000	3,000,000,000
Total For FRX30									128,100,000,000,000.00	12,000,000,000	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.80500	94.84285	10.82000	94.71193			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			10.16500	82.47029	10.18000	82.33330			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				101.02199		101.00156			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				101.03641		101.01571			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				101.07240		101.05102			0.00	0	0
Total FS1A5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.13004		101.10755			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				101.17324		101.14993			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				101.36033		101.33344			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.67674		101.65747			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.55080		101.53130			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.74025		101.72023			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.81080		101.78995			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.86960		101.84805			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				102.12825		102.10363			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	63.07536	100.00000	62.92256			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	10.58229	100.00000	10.55665			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	1.77541	100.00000	1.77111			0.00	0	0
Total FS3A3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.29786	100.00000	0.29714				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.81579	100.00000	9.79201				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.64682	100.00000	1.64283				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.27629	100.00000	0.27562				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D11 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				100.68437		100.66207				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			9.41000	103.32848	9.41500	103.29498				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				102.37158		102.35059				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.67185		101.65031				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.69394		101.67212				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.83749		101.81384				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				102.01408		101.98817				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				102.12441		102.09708				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				100.00000	0.00000	100.00000				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				100.05499	100.00000	82.90313				0.00	63,200,000,000	40,000,000,000
Total GPT34 SPOT										0.00	63,200,000,000	40,000,000,000

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 GPT34										0.00	63,200,000,000	40,000,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	11.31183	100.00000	11.28442				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	23.36104	100.00000	23.30445				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	12.84455	100.00000	12.81343				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	8.47745	100.00000	8.45099				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.36679		100.34634				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				100.38066		100.35944				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				100.39786		100.37567				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.42170		100.39819				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.33688		100.31855				0.00	0	50,000,000
Total GRT02 SPOT										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT02										0.00	0	50,000,000
GRT03 On 15/10/2015 Spot Bond				100.60987		100.58779				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				101.87291		101.85256				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				101.33443		101.31268				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				99.85157		99.83009				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.05277		101.03089				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				101.41539		101.39265				0.00	1,360,000,000	680,000,000
Total GSIZ16 SPOT										0.00	1,360,000,000	680,000,000
Total For GSIZ16										0.00	1,360,000,000	680,000,000
HCH01 On 25/10/2016 Spot Bond				100.30250		100.27544				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	11.87669	100.00000	11.84792				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.25006		101.22826				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				100.23707		100.21497				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				100.23971		100.21737				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.92568		100.90753				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.12849		100.11014				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.65025	100.00000	9.60735				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.65025	100.00000	9.60735				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.23711	100.00000	10.19160				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.23711	100.00000	10.19160				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.02683	100.00000	10.97834				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.99164	100.00000	10.94278				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.91386	100.00000	11.86089				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
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				100.59324		100.57013			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.71111		100.68564			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				100.07652		100.05532			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	111.74500	10.00000	111.71500			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			9.29000	100.74659	9.29500	100.71439			0.00	0	0
Total HPF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.85833		99.83454			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				99.86730		99.84497			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			8.45500	105.52475	8.46500	105.45987		47,860,995,288,000.00	5,660,673,600	3,422,308,900	
Total HWAY20 SPOT								17,860,995,288,000.00	5,660,673,600	3,422,308,900	
Total For HWAY20								17,860,995,288,000.00	5,660,673,600	3,422,308,900	
HWAY2 On 07/12/2023 Spot Bond			1.91000	285.87918	1.90500	285.93834		0.00	0	2,300,000,000	
Total HWAY23 SPOT								0.00	0	2,300,000,000	
Total For HWAY23								0.00	0	2,300,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.89000	293.04475	1.88500	293.11567		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			9.63000	97.06147	9.64500	96.91050		28,312,200,000,000.00	2,940,000,000	2,125,100,000	
Total HWAY34 SPOT								28,312,200,000,000.00	2,940,000,000	2,125,100,000	
Total For HWAY34								28,312,200,000,000.00	2,940,000,000	2,125,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.67000	96.66032	9.68500	96.50790		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	36.54699	100.00000	36.45845		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	87.99708	100.00000	87.78856		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	40.30069	100.00000	40.20305		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	40.36823	100.00000	40.27044		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	111.74500	10.00000	111.71500		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.51500	123.11578	1.51500	123.10030			110,436,567,057,000.00	72,895,423,800	52,622,657,600
Total I2025 SPOT									10,436,567,057,000.00	72,895,423,800	52,622,657,600
Total For I2025									10,436,567,057,000.00	72,895,423,800	52,622,657,600
I2033 On 28/02/2033 Spot Bond			1.80000	102.58011	1.80000	102.56642			414,294,840,000.00	230,163,800	36,075,184,900
Total I2033 SPOT									414,294,840,000.00	230,163,800	36,075,184,900
Total For I2033									414,294,840,000.00	230,163,800	36,075,184,900
I2038 On 31/01/2038 Spot Bond			1.79000	128.10263	1.79000	128.08557			299,306,628,888,000.00	167,210,407,200	158,512,368,700
Total I2038 SPOT									19,306,628,888,000.00	167,210,407,200	158,512,368,700
Total For I2038									19,306,628,888,000.00	167,210,407,200	158,512,368,700
I2046 On 31/03/2046 Spot Bond			1.90500	127.54918	1.90500	127.53177			200,878,852,623,000.00	105,448,216,600	145,522,844,000
Total I2046 SPOT									10,878,852,623,000.00	105,448,216,600	145,522,844,000
Total For I2046									10,878,852,623,000.00	105,448,216,600	145,522,844,000
I2050 On 31/12/2050 Spot Bond			1.90500	136.24363	1.90500	136.22507			15,245,595,366,000.00	8,002,937,200	68,235,637,200
Total I2050 SPOT									15,245,595,366,000.00	8,002,937,200	68,235,637,200
Total For I2050									15,245,595,366,000.00	8,002,937,200	68,235,637,200
IBL21 On 15/03/2016 Spot Bond			8.28500	104.60213	8.29500	104.57335			94,449,000,000,000.00	11,400,000,000	2,095,650,000
Total IBL21 SPOT									14,449,000,000,000.00	11,400,000,000	2,095,650,000
Total For IBL21									14,449,000,000,000.00	11,400,000,000	2,095,650,000
IBL22 On 15/03/2018 Spot Bond			8.16000	108.30343	8.16500	108.26812			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.10500	100.06760	8.11500	100.03608			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.23476		100.21279			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			1.52500	133.00768	1.52500	132.99092			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			2.02000	136.65063	2.01500	136.67200			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				101.41922		101.39803			0.00	0	0
Total IBL38 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.28000	104.31856	8.28500	104.28371			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.84355		101.82244			0.00	2,000,000,000	1,000,000,000
Total IBL42 SPOT									0.00	2,000,000,000	1,000,000,000
Total For IBL42									0.00	2,000,000,000	1,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.08248		100.06493			0.00	0	528,900,000
Total IBL43 SPOT									0.00	0	528,900,000
Total For IBL43									0.00	0	528,900,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500			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			8.91500	98.56009	8.92500	98.50859			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.34500	93.13563	9.35500	93.07862			0.00	0	2,350,000,000
Total IBL46 SPOT									0.00	0	2,350,000,000
Total For IBL46									0.00	0	2,350,000,000
IBL48 On 19/03/2016 Spot Bond				101.11672		101.09627			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			8.81000	99.26886	8.81500	99.23418			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			9.39500	99.14049	9.40500	99.07705			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				100.21154		100.19059			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				99.37887		99.35722			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			7.73000	99.83410	7.74000	99.80443			0.00	0	0
Total IBL54 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.69500	98.80328	8.70500	98.75502			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				100.31662		100.29329			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.01814		99.99989			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.93000	100.84050	7.93500	100.81222			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			8.65500	101.57425	8.66500	101.52045			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			9.71500	102.99565	9.73000	102.88145			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.88312		100.86213			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				100.42253		100.40176			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				100.23666		100.21553			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				100.33347		100.31203			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				100.33987		100.31803			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				101.28684		101.26543			0.00	0	0
Total IBL66 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.75000	130.89497	2.74500	130.91266			302,500,000,000.00	110,000,000	55,000,000
Total IBL67 SPOT									302,500,000,000.00	110,000,000	55,000,000
Total For IBL67									302,500,000,000.00	110,000,000	55,000,000
IBL68 On 29/06/2018 Spot Bond				100.93471		100.91306			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	16.56333	100.00000	16.49050			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01106	100.00000	0.01103			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.48221		100.46171			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.44411		100.42268			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			9.37000	98.41798	9.38000	98.35402			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.66069		101.64024			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				101.58890		101.56775			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			10.00500	99.38994	10.01500	99.30510			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.18805	5.00000	100.17461			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.59124	5.00000	101.57753			0.00	0	0
Total IDCP04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.66026	4.00000	101.64932				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.29604	4.00000	101.28508				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	62.35968	100.00000	62.20861				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	62.23450	100.00000	62.08372				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	62.23450	100.00000	62.08372				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	106.58913	9.20000	106.56295				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				99.93196		99.90920				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	8.45663	100.00000	8.43614				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				100.07172		100.04283				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.01392	100.00000	21.96059				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	19.73863	100.00000	19.69081				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	1.77978	100.00000	1.77638				0.00	0	0
Total IN276U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.50946	100.00000	9.48642				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.45234	100.00000	11.42460				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.48845	100.00000	11.46062				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.10348	100.00000	9.08333				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	42.14616	100.00000	42.04406				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	98.64865	100.00000	98.38275				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	9.71134	100.00000	9.67929				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	89.36091	100.00000	88.73160				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	89.45105	100.00000	88.82112				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	89.44006	100.00000	88.81020				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	83.41929	100.00000	82.52231				0.00	0	0
Total IN311U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN311U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	86.39403	100.00000	86.19451			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	97.07447	100.00000	96.81698			0.00	0	0
Total IN535U SPOT									0.00	0	0
Total For IN535U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0
Total IN542U SPOT									0.00	0	0
Total For IN542U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	82.39358	100.00000	82.21209			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	98.91599	100.00000	98.64865			0.00	0	0
Total IN700U SPOT									0.00	0	0
Total For IN700U									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.94701	6.45000	99.96467			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			6.45000	99.87645	6.45000	99.80599			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	99.49625	6.60000	99.42470		66,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA538 SPOT								66,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA538								66,000,000,000,000.00	10,000,000,000	10,000,000,000	
INA543 On 13/10/2015 Spot Bond			6.75000	98.84835	6.75000	98.77612		0.00	0	0	
Total INA543 SPOT								0.00	0	0	
Total For INA543								0.00	0	0	
INA544 On 20/10/2015 Spot Bond			6.75000	98.72202	6.75000	98.64998		0.00	0	0	
Total INA544 SPOT								0.00	0	0	
Total For INA544								0.00	0	0	
INA545 On 27/10/2015 Spot Bond			6.75000	98.59602	6.75000	98.52416		0.00	0	0	
Total INA545 SPOT								0.00	0	0	
Total For INA545								0.00	0	0	
INA547 On 10/11/2015 Spot Bond			6.75000	98.34498	100.00000	80.39648		72,900,000,000,000.00	10,800,000,000	10,400,000,000	
Total INA547 SPOT								72,900,000,000,000.00	10,800,000,000	10,400,000,000	

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 INA547										2,900,000,000,000.00	10,800,000,000	10,400,000,000
ING115 On 31/03/2016 Spot Bond			10.92312	101.90161	10.92655	101.87025				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			10.92312	101.37725	10.92655	101.34605				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				101.25864		101.23365				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				101.23459		101.21008				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.35167	6.50000	102.33379				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				101.26068		101.23581				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				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.20813		101.18706				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.59549		100.57567				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500				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				101.21003		101.18614				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				105.28920		105.26652				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.50622		99.48793				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				99.37466		99.35627				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	86.08491	100.00000	85.88235				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.94288		100.92402				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.47364		100.45542				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				101.81747		101.79658				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				100.05371		100.02647				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.66130		100.63896				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.66995		100.64734				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			8.79500	102.94405	8.80500	102.90462				0.00	0	0
Total IPF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.90055		100.87873			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.92208		100.89977			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.93645		100.91382			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.60155		100.57975			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.63249		100.60965			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.61381		100.59160			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.29348		100.27514			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.72000	100.64438	9.73000	100.57544		35,964,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								35,964,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								35,964,000,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				101.18287		101.16322		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			8.85000	105.43867	8.85500	105.40424		0.00	0	1,360,000,000	
Total IPL6 SPOT								0.00	0	1,360,000,000	
Total For IPL6								0.00	0	1,360,000,000	
IPL7 On 05/04/2018 Spot Bond				100.80814		100.78601		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.74352		100.72064		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.16647		99.14592				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.50398		102.48004				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.62864		101.60142				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.70000	130.98810	2.69500	130.97679				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			3.47000	154.29145	3.47000	154.26387				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				101.00756		100.98273				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.74446		100.71955				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.62465		100.59935				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				101.48391		101.45933				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				99.03963		99.01492				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			3.51500	110.76499	3.51500	110.74511				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			3.51500	110.76499	3.51500	110.74511				0.00	0	0
Total IV030A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.58702		101.56127			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				99.61512		99.59118			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.06439	100.00000	10.02013			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.45500	111.48902	10.46500	111.43388			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.15204		102.12459			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			3.57000	147.80013	3.57000	147.77331			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			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	98.38275	100.00000	98.11828			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0
IVA533 On 13/08/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total IVA533 SPOT									0.00	0	0
Total For IVA533									0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	99.85883	6.45000	98.76089			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			6.45000	99.61274	6.45000	98.64038			0.00	0	0
Total IVA537 SPOT									0.00	0	0
Total For IVA537									0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	99.47835	6.60000	98.48628		66,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total IVA538 SPOT								66,000,000,000,000.00	10,000,000,000	10,000,000,000	

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 IVA538										6,000,000,000,000.00	10,000,000,000	10,000,000,000
IVA539 On 17/09/2015 Spot Bond			6.60000	99.35325	6.60000	99.26409				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.75000	99.21107	6.75000	98.86642				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.75000	98.70400	6.75000	98.74005				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.75000	98.57805	6.75000	98.61400				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.75000	98.45241	6.75000	98.48827				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.48602		100.46549				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.77120		100.75002				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				99.88848		99.86964				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				99.78496		99.76286				0.00	0	0
Total IVC015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.54022		101.51810			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.66212		100.63980			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.66645		100.64399			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.67511		100.65238			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.63614		100.61463			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.51368		100.49118			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				100.34856		100.32617			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				101.17876		101.15653			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				99.94169		99.92214			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.53238		101.51276			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.51708		101.49765			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.90014		100.87729			0.00	0	0
Total IVC027 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.44235		100.42063			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				101.09501		101.07430			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.94416		100.92181			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.96856		100.94566			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.96856		100.94566			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			9.25500	100.83116	9.26500	100.77406			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	13.67599	100.00000	13.64588			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	11.85707	100.00000	11.82835			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.39000	100.34372	9.40000	100.27397			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				100.35484		100.33205			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				100.00000	0.00000	99.98063			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				101.16795		101.14749			0.00	0	0
Total IVC043 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				105.83315		105.81384				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				100.42529		100.40439				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.35189		101.33052				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			7.03000	102.28221	7.04000	102.26072				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				100.18310		100.15953				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				99.85170		99.83021				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				101.57584		101.55201				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				100.24985		100.22648				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				100.01064		100.03853				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				100.01603		100.04195				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				101.46802		101.44572				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.08290		101.05947				0.00	0	0
Total IVC055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.33777		100.31606			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.89890		100.87607			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.34203		101.31973			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.31486		100.29167			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.97214		100.94868			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.16503		100.14053			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.36722		100.34025			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				100.33804		100.31490			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.49663		100.47350			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	62.92256	100.00000	62.77013			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				101.43801		101.41477			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.45934		101.43706			0.00	0	0
Total KAP001 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP001									0.00	0	0
KAP00: On 13/06/2019 Spot Bond				101.33832		101.31502			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00: On 06/06/2019 Spot Bond				101.48123		101.45817			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03: On 30/10/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00: On 31/08/2017 Spot Bond				103.97461		103.94895			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.29176		100.26467			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00: On 05/08/2020 Spot Bond				100.25062		100.22207			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.55500	140.87578	8.56500	140.74989			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.01249		100.99138			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				101.27800		101.25610			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				101.46243		101.43968			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				101.08017		101.05879			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.68859		100.66527			0.00	0	0
Total LBK08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.34500	99.54872	10.35500	99.48798				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	104.55333	9.71000	104.52595				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				100.30464		100.28217				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			8.88000	97.84959	8.88500	97.81764			315,240,000,000.00		35,500,000	3,315,500,000
Total LGL02 SPOT									315,240,000,000.00		35,500,000	3,315,500,000
Total For LGL02									315,240,000,000.00		35,500,000	3,315,500,000
LGL03 On 03/04/2018 Spot Bond			9.01000	99.60682	9.01500	99.57154			25,228,000,000,000.00		2,800,000,000	700,000,000
Total LGL03 SPOT									25,228,000,000,000.00		2,800,000,000	700,000,000
Total For LGL03									25,228,000,000,000.00		2,800,000,000	700,000,000
LGL04 On 14/08/2020 Spot Bond			10.01500	96.71946	10.02500	96.65555			600,900,000,000.00		60,000,000	620,000,000
Total LGL04 SPOT									600,900,000,000.00		60,000,000	620,000,000
Total For LGL04									600,900,000,000.00		60,000,000	620,000,000
LGL05 On 12/12/2021 Spot Bond				101.48371		101.45914			0.00		0	0
Total LGL05 SPOT									0.00		0	0
Total For LGL05									0.00		0	0
LHL01 On 13/12/2015 Spot Bond				101.82098		101.78953			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			8.05000	102.61167	8.06000	102.58630			0.00		0	1,040,000,000
Total LHL02 SPOT									0.00		0	1,040,000,000
Total For LHL02									0.00		0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.98380		101.94958			0.00	2,600,000,000		1,300,000,000
Total LHL03 SPOT									0.00	2,600,000,000		1,300,000,000
Total For LHL03									0.00	2,600,000,000		1,300,000,000
LOM01 On 25/11/2019 Spot Bond				102.41411		102.38374			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				99.87697		99.85625			0.00		0	1,400,000,000
Total LRFA1 SPOT									0.00		0	1,400,000,000

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 LRFA1										0.00	0	1,400,000,000
LRFB1 On 17/11/2025 Spot Bond				99.86129		99.83821				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				99.85145		99.82673				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				100.01938		100.00000				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				101.13506		101.11524				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	100.00000				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				99.52034		99.50258				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				99.01413		98.99653				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.36607		98.34812				0.00	0	13,500,000,000
Total MAQ074 SPOT										0.00	0	13,500,000,000
Total For MAQ074										0.00	0	13,500,000,000
MAQ0A On 28/02/2018 Spot Bond				103.02844		103.00925				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				103.05090		103.03157				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.45865		100.44239				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.50205		100.48489				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.21385		101.18568				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				99.61553		99.59805				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.05386		99.03633				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.90248		100.88216				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.57792		101.55686				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.96790		100.94761				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				101.40145		101.38102				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				99.84808		99.87678				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.60564		100.58500				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.13768		100.01454				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				100.14073		100.01720				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 08/12/2015 Spot Bond				101.27335		101.25348				0.00	0	0
Total MBF043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF043										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.59335		100.57360				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.64398		100.62218				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond			100.00000	6.94188	100.00000	6.76268				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.29994		100.27908				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	58.22353	100.00000	58.08248				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	28.91156	100.00000	28.84153				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	20.65971	100.00000	20.60966				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	20.74171	100.00000	20.69145				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	19.90386	100.00000	19.85563				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	26.02435	100.00000	25.96130				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.33340		100.31196				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			8.91500	103.30890	8.92500	103.25344				0.00	0	622,250,000
Total MBSA01 SPOT										0.00	0	622,250,000

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 MBSA01										0.00	0	622,250,000
MBSA0 On 15/04/2019 Spot Bond			8.93500	102.83003	8.94500	102.77474				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.64970		102.62787				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.75979		100.73838				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.79497		100.77266				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			8.09500	103.58700	8.10000	103.55914				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			8.90500	102.24761	8.91500	102.19442				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			9.64500	102.77977	9.65500	102.70603				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				101.02918		101.00861				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				101.06521		101.04396				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.69500	103.38413	9.70500	103.32333				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			7.20000	103.59607	7.21000	103.57484				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIIL02 On 31/05/2017 Spot Bond			9.02000	101.39521	9.02500	101.36265				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.57399		100.55484			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.62746		100.60785			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	78.03335	100.00000	77.71484			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.20073		101.17897			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			9.52000	106.40654	9.53000	106.33641		7,616,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,616,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,616,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.95125		100.92664			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			100.00000	16.10340	100.00000	0.00217		300,000,000,000,000.00	53,000,000,000	27,000,000,000	
Total MMIG04 SPOT								10,000,000,000,000.00	53,000,000,000	27,000,000,000	
Total For MMIG04								10,000,000,000,000.00	53,000,000,000	27,000,000,000	
MMIG0 On 12/08/2017 Spot Bond			100.00000	31.35156	100.00000	17.74439		752,980,000,000,000.00	197,529,800,000	98,000,000,000	
Total MMIG05 SPOT								12,980,000,000,000.00	197,529,800,000	98,000,000,000	
Total For MMIG05								12,980,000,000,000.00	197,529,800,000	98,000,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	38.36357	100.00000	38.27063			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			8.72000	101.33403	8.72500	101.30226			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.71000	103.31894	8.71500	103.28622		783,900,000,000.00	90,000,000	555,000,000	
Total MTN04 SPOT								783,900,000,000.00	90,000,000	555,000,000	
Total For MTN04								783,900,000,000.00	90,000,000	555,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.86084	100.89771	6.57973			0.00	0	0
Total N4A211 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.94879	100.61875	6.66549				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.24509		101.22528				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.33414		101.31294				0.00	0	1,701,350,000
Total N5B23 SPOT										0.00	0	1,701,350,000
Total For N5B23										0.00	0	1,701,350,000
N5C23 On 20/06/2023 Spot Bond				101.35194		101.33046				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.54571		101.52121				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				101.70715		101.68012				0.00	0	0
Total N5E23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.12484	100.00000	12.09546			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.98102	100.00000	12.94957			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.81500	93.98417	9.83000	93.88699			0.00	0	1,010,000,000
Total NAM01 SPOT									0.00	0	1,010,000,000
Total For NAM01									0.00	0	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.47000	101.66428	9.48000	101.60012			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.81000	99.56380	7.82000	99.53415			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.37500	100.00212	9.38500	99.93671		1,406,250,000,000.00		150,000,000	75,000,000
Total NBK11A SPOT								1,406,250,000,000.00		150,000,000	75,000,000
Total For NBK11A								1,406,250,000,000.00		150,000,000	75,000,000
NBK12 On 19/03/2021 Spot Bond			8.97000	105.53007	8.98000	105.46114			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.41500	105.72428	9.43000	105.60972		1,883,000,000,000.00		200,000,000	200,000,000
Total NBK13A SPOT								1,883,000,000,000.00		200,000,000	200,000,000
Total For NBK13A								1,883,000,000,000.00		200,000,000	200,000,000
NBK13I On 21/02/2017 Spot Bond				102.51907		102.50008			0.00	0	40,000,000
Total NBK13B SPOT									0.00	0	40,000,000
Total For NBK13B									0.00	0	40,000,000
NBK14 On 26/06/2021 Spot Bond			9.33000	101.07062	9.34000	101.00108			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				101.55455		101.53504			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.57000	96.36366	9.58000	96.29222			0.00	0	0
Total NBK15A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.60678		102.58674			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.15500	95.75820	10.16500	95.67415		163,495,500,000,000.00	16,100,000,000	4,550,000,000	
Total NBK16A SPOT								163,495,500,000,000.00	16,100,000,000	4,550,000,000	
Total For NBK16A								163,495,500,000,000.00	16,100,000,000	4,550,000,000	
NBK16I On 25/07/2016 Spot Bond				100.49285		100.47287			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			10.33500	100.61326	10.34500	100.52284			0.00	0	1,052,850,000
Total NBK17A SPOT								0.00	0	1,052,850,000	
Total For NBK17A								0.00	0	1,052,850,000	
NBK17I On 28/11/2016 Spot Bond				101.56652		101.54704			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			9.32500	101.59997	9.33500	101.53671			0.00	0	0
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK18I On 20/03/2017 Spot Bond				100.82090		100.80047			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			9.72000	101.53026	9.73000	101.45512			0.00	0	0
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK19I On 26/06/2017 Spot Bond				100.50591		100.48499			0.00	4,000,000,000	2,000,000,000
Total NBK19B SPOT								0.00	4,000,000,000	2,000,000,000	
Total For NBK19B								0.00	4,000,000,000	2,000,000,000	
NBK20 On 01/06/2026 Spot Bond			10.40500	101.77522	10.41500	101.68317			0.00	0	0
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I On 25/06/2021 Spot Bond				100.99251		100.97167			0.00	0	0
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			10.60500	100.84485	10.61500	100.74964			0.00	0	0
Total NBK21A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.05992		100.03994			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				100.03818		100.01901			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				100.03923		100.01953			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.01246		100.03964			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				100.04199		100.02079			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.49981		100.47595			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				101.50751		101.48561			0.00	425,000,000	425,000,000
Total NBK27B SPOT									0.00	425,000,000	425,000,000
Total For NBK27B									0.00	425,000,000	425,000,000
NBK2A On 15/09/2015 Spot Bond			6.95000	104.63742	6.96000	104.61669			0.00	0	2,180,000,000
Total NBK2A SPOT									0.00	0	2,180,000,000
Total For NBK2A									0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				101.48165		101.46155			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			8.98500	112.92558	8.99500	112.86343		61,098,000,000,000.00	6,800,000,000	3,474,800,000	
Total NBK3A SPOT								61,098,000,000,000.00	6,800,000,000	3,474,800,000	
Total For NBK3A								61,098,000,000,000.00	6,800,000,000	3,474,800,000	
NBK4 On 28/10/2024 Spot Bond			10.73000	39.13062	10.74000	39.08717		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.55059		100.52661			0.00	0	0
Total NBK7B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.85500	104.52502	7.86500	104.49722			62,840,000,000,000.00	8,000,000,000	2,255,850,000
Total NBK9A SPOT									2,840,000,000,000.00	8,000,000,000	2,255,850,000
Total For NBK9A									2,840,000,000,000.00	8,000,000,000	2,255,850,000
NBK9B On 23/03/2016 Spot Bond				101.04630		101.02501			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				98.00428		97.96732			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				101.51869		101.49618			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				100.39774		100.37509			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				100.35498		100.33219			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				94.51602		94.47780			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				99.93708		99.91598			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				101.11203		101.08988			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				101.09316		101.07312			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				101.35931		101.33684			0.00	0	0
Total NCLN77 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.01905		100.99868				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				101.00075		100.98089				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				101.00004		100.98019				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				100.29070		100.26937				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				101.15368		101.13088				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			9.90000	108.57026	9.91000	108.48309				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				101.14654		101.12388				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			9.93500	107.44453	9.94500	107.35592				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.15368		101.13088				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				101.03652		101.01597				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				101.13997		101.09806				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				101.16510		101.14209				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.17938		101.15608				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.53170		101.50981				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.75276		100.73031				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.84647		100.82382				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.55000	104.53482	7.56000	104.51236				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.45116		100.42553				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				100.60731		100.58231				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.11500	104.76266	10.12500	104.70428				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				99.50804		99.48281				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				102.77525		102.75070				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.67283		100.64825				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.15302		101.12621				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED19									0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.24500	101.51033	11.25500	101.44347			0.00	0	2,038,550,000
Total NED20 SPOT									0.00	0	2,038,550,000
Total For NED20									0.00	0	2,038,550,000
NED9 On 06/07/2017 Spot Bond				100.69856		100.67923			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	118.91793	9.44500	118.88811			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				101.90162		101.87436			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500			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			2.04000	173.47380	2.03500	173.46061			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			2.37500	114.35840	2.37500	114.34137			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	189.18961	3.45000	189.16177			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.76500	110.61814	2.76500	110.60050			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			3.06000	145.42552	3.06000	145.40112			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			2.97000	157.34636	2.97000	157.31931			0.00	0	0
Total NILB15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.74500	102.91010	8.75500	102.84611			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.37500	106.42018	9.38500	106.35433			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.81266		101.79258			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.60878		101.58942			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.66626		101.64621			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.63180		101.61216			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.73289		101.71202			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			9.57500	107.66257	9.58500	107.58386			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.70072		101.68025			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.67775		101.65756			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.83157		101.80951			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			9.77500	106.47463	9.78500	106.40800			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.72370		101.70295			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.73519		101.71430			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.93031		101.90706			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				102.15991		102.13386			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				102.01989		101.99555			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.76964		101.74834			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			8.70500	112.44781	8.71500	112.39172			0.00	0	789,000,000
Total NRA018 SPOT									0.00	0	789,000,000
Total For NRA018									0.00	0	789,000,000
NRA02: On 31/10/2022 Spot Bond			9.42000	118.06875	9.43000	117.98287			0.00	0	850,000,000
Total NRA022 SPOT									0.00	0	850,000,000
Total For NRA022									0.00	0	850,000,000
NRA02: On 31/05/2023 Spot Bond			1.93500	178.37867	1.93000	178.41281			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			10.30500	116.38510	10.31500	116.27439		51,937,200,000,000.00		5,040,000,000	2,970,000,000
Total NRA028 SPOT								51,937,200,000,000.00		5,040,000,000	2,970,000,000
Total For NRA028								51,937,200,000,000.00		5,040,000,000	2,970,000,000
NTC12 On 25/08/2016 Spot Bond				102.49943		102.47904			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.13971		101.11746			0.00	287,000,000	287,000,000
Total NTC16 SPOT									0.00	287,000,000	287,000,000

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 NTC16									0.00	287,000,000	287,000,000
NTC17 On 27/02/2017 Spot Bond				101.45564		101.43452			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.50207		101.48046			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.40663		100.38344			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.89002		101.86495			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				102.36255		102.33101			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.75296	100.00000	19.70510			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	86.15274	100.00000	85.95284			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			7.04000	102.99004	7.05000	102.96837		18,304,000,000,000.00	2,600,000,000	1,300,000,000	
Total OML01 SPOT								18,304,000,000,000.00	2,600,000,000	1,300,000,000	
Total For OML01								18,304,000,000,000.00	2,600,000,000	1,300,000,000	
OML02 On 21/11/2024 Spot Bond				101.76946		101.74594			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			9.89500	99.76738	9.90500	99.70737			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				101.47010		101.44594			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			10.05000	102.85909	10.06000	102.79579		763,800,000,000.00	76,000,000	1,538,000,000	
Total OML05 SPOT								763,800,000,000.00	76,000,000	1,538,000,000	

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 OML05									763,800,000,000.00	76,000,000	1,538,000,000
OML06 On 19/03/2027 Spot Bond			10.59500	102.84725	10.61000	102.74902			31,785,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									31,785,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									31,785,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.15500	103.22193	11.16500	103.13392			31,234,000,000,000.00	2,800,000,000	1,800,000,000
Total OML07 SPOT									31,234,000,000,000.00	2,800,000,000	1,800,000,000
Total For OML07									31,234,000,000,000.00	2,800,000,000	1,800,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.96843	100.00000	52.84012			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				100.69000		100.67000			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	111.74500	10.00000	111.71500			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				103.26610		103.24630			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				101.34574		101.32280			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				100.19412		100.17467			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				100.02043		100.00000			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				101.00884		100.98781			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.38013		100.35792			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				100.47622		100.45403			0.00	0	0
Total PPC003 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC003									0.00	0	0
PPC00- On 30/06/2021 Spot Bond			9.62000	102.24308	9.63000	102.17254			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.37746		100.35588			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				100.38181		100.35999			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				100.39147		100.36911			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.43297		100.40829			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.44261		100.41739			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				100.32637		100.30250			0.00	700,000,000	700,000,000
Total PTH01 SPOT									0.00	700,000,000	700,000,000
Total For PTH01									0.00	700,000,000	700,000,000
R010P On 21/12/2025 Spot Bond			7.97500	44.50481	7.98500	44.45102			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			6.05000	106.18678	6.06000	106.16831		212,960,000,000,000.00	35,200,000,000	118,994,000,000	
Total R158 SPOT								12,960,000,000,000.00	35,200,000,000	118,994,000,000	
Total For R158								12,960,000,000,000.00	35,200,000,000	118,994,000,000	
R158P On 15/09/2015 Spot Bond			6.68500	99.41733	6.69500	99.39834		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			6.78500	112.48358	6.79500	112.45229		257,030,250,000,000.00	332,650,000,000	186,550,000,000	
Total R159 SPOT								17,030,250,000,000.00	332,650,000,000	186,550,000,000	

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 R159									57,030,250,000,000.00	332,650,000,000	186,550,000,000
R159P On 15/09/2016 Spot Bond			6.61500	93.17053	6.62500	93.14423			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			8.15500	118.67810	8.16500	118.57068			035,564,843,096,500.00	1,786,703,230,300	1,611,120,779,700
Total R186 SPOT									15,564,843,096,500.00	786,703,230,300	611,120,779,700
Total For R186									15,564,843,096,500.00	786,703,230,300	611,120,779,700
R187P On 21/12/2026 Spot Bond			7.89500	41.51819	7.90500	41.46409			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			7.81500	38.79179	7.82500	38.73758			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			1.53000	293.45782	1.52500	293.52206			32,801,388,480,000.00	21,438,816,000	28,930,822,600
Total R197 SPOT									12,801,388,480,000.00	21,438,816,000	28,930,822,600
Total For R197									12,801,388,480,000.00	21,438,816,000	28,930,822,600
R202 On 07/12/2033 Spot Bond			1.77500	238.74467	1.78000	238.54453			368,371,817,305,000.00	207,533,418,200	254,232,332,100
Total R202 SPOT									18,371,817,305,000.00	207,533,418,200	254,232,332,100
Total For R202									18,371,817,305,000.00	207,533,418,200	254,232,332,100
R2023 On 28/02/2023 Spot Bond			8.01500	102.03151	8.03000	101.92679			333,885,225,397,000.00	540,721,799,800	455,661,020,300
Total R2023 SPOT									13,885,225,397,000.00	540,721,799,800	455,661,020,300
Total For R2023									13,885,225,397,000.00	540,721,799,800	455,661,020,300
R203 On 15/09/2017 Spot Bond			7.16000	105.47584	7.16500	105.44599			736,834,314,388,000.00	3,035,870,714,300	1,742,669,594,600
Total R203 SPOT									16,834,314,388,000.00	035,870,714,300	742,669,594,600
Total For R203									16,834,314,388,000.00	035,870,714,300	742,669,594,600
R2030 On 31/01/2030 Spot Bond			8.53500	95.90179	8.55000	95.76066			468,390,216,710,500.00	992,195,690,300	586,488,543,700
Total R2030 SPOT									18,390,216,710,500.00	992,195,690,300	586,488,543,700
Total For R2030									18,390,216,710,500.00	992,195,690,300	586,488,543,700
R2032 On 31/03/2032 Spot Bond			8.62000	99.81151	8.63500	99.66045			782,269,400,168,000.00	1,018,824,756,400	392,397,063,000
Total R2032 SPOT									12,269,400,168,000.00	018,824,756,400	392,397,063,000
Total For R2032									12,269,400,168,000.00	018,824,756,400	392,397,063,000
R2035 On 28/02/2035 Spot Bond			8.72000	105.46188	8.73000	105.34339			179,816,000,000,000.00	135,300,000,000	80,000,000,000
Total R2035 SPOT									9,816,000,000,000.00	135,300,000,000	80,000,000,000
Total For R2035									9,816,000,000,000.00	135,300,000,000	80,000,000,000
R2037 On 31/01/2037 Spot Bond			8.74500	97.96171	8.76000	97.79753			465,088,875,579,500.00	853,640,809,100	502,946,575,700
Total R2037 SPOT									15,088,875,579,500.00	853,640,809,100	502,946,575,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									5,088,875,579,500.00	853,640,809,100	502,946,575,700
R204 On 21/12/2018 Spot Bond			7.48500	102.66743	7.49500	102.61734			032,721,970,748,000.00	1,340,377,016,800	574,032,623,700
Total R204 SPOT									2,721,970,748,000.00	340,377,016,800	574,032,623,700
Total For R204									2,721,970,748,000.00	340,377,016,800	574,032,623,700
R2044 On 31/01/2044 Spot Bond			8.79500	99.85882	8.80500	99.73206			191,607,098,757,000.00	590,290,744,600	405,087,666,300
Total R2044 SPOT									1,607,098,757,000.00	590,290,744,600	405,087,666,300
Total For R2044									1,607,098,757,000.00	590,290,744,600	405,087,666,300
R2048 On 28/02/2048 Spot Bond			8.78500	103.58872	8.80000	103.40491			691,455,765,577,000.00	534,030,252,200	490,223,292,100
Total R2048 SPOT									1,455,765,577,000.00	534,030,252,200	490,223,292,100
Total For R2048									1,455,765,577,000.00	534,030,252,200	490,223,292,100
R207 On 15/01/2020 Spot Bond			7.69500	98.94124	7.70500	98.88442			241,687,381,651,000.00	1,460,908,041,800	607,856,737,100
Total R207 SPOT									1,687,381,651,000.00	460,908,041,800	607,856,737,100
Total For R207									1,687,381,651,000.00	460,908,041,800	607,856,737,100
R208 On 31/03/2021 Spot Bond			7.82000	97.69816	7.83000	97.63415			933,596,562,172,000.00	1,014,526,414,600	685,552,767,200
Total R208 SPOT									3,596,562,172,000.00	014,526,414,600	685,552,767,200
Total For R208									3,596,562,172,000.00	014,526,414,600	685,552,767,200
R209 On 31/03/2036 Spot Bond			8.68000	79.16566	8.69500	79.03013			008,095,422,260,000.00	2,189,872,744,500	732,042,447,200
Total R209 SPOT									8,095,422,260,000.00	189,872,744,500	732,042,447,200
Total For R209									8,095,422,260,000.00	189,872,744,500	732,042,447,200
R210 On 31/03/2028 Spot Bond			1.57000	182.73488	1.57000	182.71157			11,654,721,986,000.00	7,423,389,800	50,099,532,400
Total R210 SPOT									11,654,721,986,000.00	7,423,389,800	50,099,532,400
Total For R210									11,654,721,986,000.00	7,423,389,800	50,099,532,400
R211 On 31/01/2017 Spot Bond			0.82500	134.35074	0.82500	134.33636			33,646,459,110,000.00	40,783,586,800	40,291,183,200
Total R211 SPOT									33,646,459,110,000.00	40,783,586,800	40,291,183,200
Total For R211									33,646,459,110,000.00	40,783,586,800	40,291,183,200
R212 On 31/01/2022 Spot Bond			1.45000	141.34485	1.44500	141.36932			403,409,529,180,000.00	278,213,468,400	152,975,493,700
Total R212 SPOT									3,409,529,180,000.00	278,213,468,400	152,975,493,700
Total For R212									3,409,529,180,000.00	278,213,468,400	152,975,493,700
R213 On 28/02/2031 Spot Bond			8.56500	89.85918	8.58000	89.72343			559,255,432,191,500.00	1,583,100,459,100	453,929,116,900
Total R213 SPOT									9,255,432,191,500.00	583,100,459,100	453,929,116,900
Total For R213									9,255,432,191,500.00	583,100,459,100	453,929,116,900
R214 On 28/02/2041 Spot Bond			8.71500	80.40326	8.73000	80.26037			030,471,248,922,000.00	1,380,432,730,800	771,674,348,300
Total R214 SPOT									10,471,248,922,000.00	380,432,730,800	771,674,348,300
Total For R214									10,471,248,922,000.00	380,432,730,800	771,674,348,300
R228C On 15/09/2015 Spot Bond			6.68500	99.41733	6.69500	99.39834			0.00	0	0
Total R228C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.60500	96.25762	6.61500	96.23513				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			6.61500	93.17053	6.62500	93.14423				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.62500	97.71213	6.63500	97.69140				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			6.60500	94.61112	6.61500	94.58649				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			6.66500	91.51457	6.67500	91.48618				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.13500	87.82097	7.14000	87.79628				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			7.18500	84.69964	7.19000	84.67368				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			7.49000	81.07904	7.50000	81.04044				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			7.47000	78.20276	7.48000	78.16181				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			7.45000	75.44307	7.46000	75.39997				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			7.44000	72.76427	7.45000	72.71921				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			7.65500	69.45276	7.66500	69.40605				0.00	0	0
Total R337C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.63500	66.96146	7.64500	66.91323				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			7.74000	64.11865	7.75000	64.06922				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			7.71000	61.84308	7.72000	61.79247				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			7.68000	59.66552	7.69000	59.61387				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			7.65000	57.58128	7.66000	57.52870				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.61000	55.62799	7.62000	55.57457				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			7.57000	53.76170	7.58000	53.70753				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			8.09500	49.53533	8.10500	49.48246				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			8.05500	47.77988	8.06500	47.72663				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			8.01500	46.10439	8.02500	46.05084				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			7.97500	44.50481	7.98500	44.45102				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			7.93500	42.97728	7.94500	42.92331				0.00	0	0
Total R349C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.89500	41.51819	7.90500	41.46409				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			7.85500	40.12410	7.86500	40.06992				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			7.81500	38.79179	7.82500	38.73758				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				102.06253		102.03791				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				102.81583		102.78896				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.68675		101.66185				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				101.55072		101.52536				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	27.50070	100.00000	27.43408				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.06737	100.00000	22.01392				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	32.53095	100.00000	32.45215				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	82.61674	100.00000	82.43355				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	44.80463	100.00000	44.69609				0.00	0	0
Total RCSB5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.45855	100.00000	18.41383				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	20.91267	100.00000	20.85875				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.73039	100.00000	8.70592				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	15.90063	100.00000	15.85963				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	12.88241	100.00000	12.84919				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	9.91048	100.00000	9.88493				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				101.35188		101.32985				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				101.25529		101.23452				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.67503		101.65317				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.76132		101.73835				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				101.56259		101.54297				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				102.79144		102.77192				0.00	0	0
Total RDFC21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.00618		100.98587				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				101.50057		101.48099				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				101.56386		101.54347				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.33269		100.31166				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				99.85277		99.83141				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				99.88539		99.86631				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.49926		100.47730				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.91249		101.88400				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	18.54667	100.00000	18.50174				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	13.01049	100.00000	12.97897				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.77935	100.00000	10.75323				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.96055	100.00000	9.93642				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES04U									0.00	0	0
RES12 On 20/08/2015 Spot Bond				101.79487		101.77552			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				100.70296		100.68311			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				100.19893		100.17616			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.42895		101.40623			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.82221		100.80069			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.62380		101.60220			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				101.44604		101.42158			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.80265		100.78296			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				100.50934		100.48697			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				89.09114		89.03827			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				83.67492		83.63249			0.00	0	0
Total RP006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				93.77922		93.71423				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				93.13162		93.06346				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				101.39021		101.35858				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				84.14131		84.10669				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				98.68106		98.62414				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	102.09153	12.35000	102.05829				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	14.41791	100.00000	14.38298				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.39269		102.36789				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	6.59728	100.00000	6.58147				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	35.93172	100.00000	35.84467				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	82.51121	100.00000	82.32662				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.12102	100.00000	13.08922				0.00	0	0
Total RPP08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	46.04138	100.00000	45.92984			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				103.91954		103.87360			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				77.97308		77.93945			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			9.19000	106.50170	9.20000	106.43107		2,757,000,000,000.00		300,000,000	1,070,000,000
Total RW21 SPOT								2,757,000,000,000.00		300,000,000	1,070,000,000
Total For RW21								2,757,000,000,000.00		300,000,000	1,070,000,000
RW23 On 10/12/2023 Spot Bond			9.53500	101.52221	9.55000	101.41159		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			9.82500	104.87502	9.84000	104.73501		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				97.50840		97.48244		0.00		0	0
Total SBC2 SPOT								0.00		0	0
Total For SBC2								0.00		0	0
SBK12 On 24/11/2016 Spot Bond			7.98500	105.76346	7.99500	105.72871		0.00		0	0
Total SBK12 SPOT								0.00		0	0
Total For SBK12								0.00		0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500		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				99.65940		101.70698		0.00		213,000,000	1,663,250,100
Total SBK13 SPOT								0.00		213,000,000	1,663,250,100
Total For SBK13								0.00		213,000,000	1,663,250,100
SBK14 On 01/12/2017 Spot Bond			9.41000	102.43243	9.41500	102.39651		4,394,470,000,000.00		467,000,000	467,000,000
Total SBK14 SPOT								4,394,470,000,000.00		467,000,000	467,000,000
Total For SBK14								4,394,470,000,000.00		467,000,000	467,000,000
SBK15 On 23/01/2022 Spot Bond				101.14705		101.12458		0.00		910,000,000	630,000,000
Total SBK15 SPOT								0.00		910,000,000	630,000,000

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 SBK15									0.00	910,000,000	630,000,000
SBK16 On 15/03/2023 Spot Bond				100.66442		101.66796			0.00	1,920,000,000	1,450,000,000
Total SBK16 SPOT									0.00	1,920,000,000	1,450,000,000
Total For SBK16									0.00	1,920,000,000	1,450,000,000
SBK17 On 30/07/2024 Spot Bond				101.67590		101.65185			0.00	2,480,000,000	2,480,000,000
Total SBK17 SPOT									0.00	2,480,000,000	2,480,000,000
Total For SBK17									0.00	2,480,000,000	2,480,000,000
SBK18 On 24/10/2020 Spot Bond				98.10331		98.07911			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				100.49322		100.46907			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				101.92662		101.89842			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				100.45006		100.42294			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				102.06030		102.03300			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.61500	102.15696	11.63000	102.05656			0.00	0	2,159,125,000
Total SBK23 SPOT									0.00	0	2,159,125,000
Total For SBK23									0.00	0	2,159,125,000
SBK9 On 10/04/2018 Spot Bond			8.98500	101.51657	8.99500	101.46918		44,565,600,000,000.00	4,960,000,000	2,820,000,000	
Total SBK9 SPOT								14,565,600,000,000.00	4,960,000,000	2,820,000,000	
Total For SBK9								14,565,600,000,000.00	4,960,000,000	2,820,000,000	
SBN27 On 15/09/2015 Spot Bond			7.54000	106.04897	7.55000	106.02626			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			8.10500	105.99681	8.11500	105.97249			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			7.30000	106.07115	7.31000	106.04912			0.00	0	0
Total SBN31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.56000	102.81396	8.56500	102.78118				770,400,000,000.00	90,000,000	45,000,000
Total SBN33 SPOT										770,400,000,000.00	90,000,000	45,000,000
Total For SBN33										770,400,000,000.00	90,000,000	45,000,000
SBN34 On 15/09/2015 Spot Bond			7.44500	106.05775	7.45500	106.03531				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			8.14500	105.99312	8.15500	105.96869				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				101.22505		101.20363				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.90465		100.88169				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			8.08000	105.05128	8.08500	105.01905				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.73117		100.69044				0.00	11,200,000,000	2,800,000,000
Total SBS15 SPOT										0.00	11,200,000,000	2,800,000,000
Total For SBS15										0.00	11,200,000,000	2,800,000,000
SBS16 On 22/09/2018 Spot Bond				101.10038		101.07842				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				102.24996		102.22710				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			9.58000	104.06514	9.59000	103.99372				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.05500	102.42198	10.06500	102.32986				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				99.93434		99.91238				0.00	0	0
Total SBS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				99.96518		101.81693			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.79064		102.69152			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.76500	102.28454	8.81500	102.10242		88,222,354,500,000.00	10,065,300,000	3,725,100,000	
Total SBS25 SPOT								88,222,354,500,000.00	10,065,300,000	3,725,100,000	
Total For SBS25								88,222,354,500,000.00	10,065,300,000	3,725,100,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	28.71481	100.00000	28.65055		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			9.55500	103.13616	9.57000	103.02166		4,777,500,000,000.00	500,000,000	3,070,000,000	
Total SBS27 SPOT								4,777,500,000,000.00	500,000,000	3,070,000,000	
Total For SBS27								4,777,500,000,000.00	500,000,000	3,070,000,000	
SBS28 On 23/04/2017 Spot Bond				100.20689		100.18607		0.00	0	0	
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.83500	101.01226	8.84500	100.95657		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			10.06500	89.67937	10.07500	89.59598		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond				100.45585		100.43519		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			9.80500	101.51971	9.81500	101.42411		5,196,650,000,000.00	530,000,000	530,000,000	
Total SBS31 SPOT								5,196,650,000,000.00	530,000,000	530,000,000	
Total For SBS31								5,196,650,000,000.00	530,000,000	530,000,000	
SBS32 On 19/09/2017 Spot Bond				101.10264		101.08179		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				101.13309		101.11169		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.95500	104.89729	9.96500	104.81031			28,869,500,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									28,869,500,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									28,869,500,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.39986		100.33411			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				100.34200		100.32002			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			9.04500	96.48553	9.11500	96.21644			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			10.17500	93.89451	10.24500	93.46976			61,050,000,000,000.00	6,000,000,000	1,500,000,000
Total SBS38 SPOT									61,050,000,000,000.00	6,000,000,000	1,500,000,000
Total For SBS38									61,050,000,000,000.00	6,000,000,000	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.91500	91.74748	10.93000	91.62022			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			9.59000	97.50049	9.60000	97.43076			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS9 On 07/07/2016 Spot Bond			7.34500	104.63753	7.36500	104.59940			646,360,000,000.00	88,000,000	374,000,000
Total SBS9 SPOT									646,360,000,000.00	88,000,000	374,000,000
Total For SBS9									646,360,000,000.00	88,000,000	374,000,000
SBSI11 On 07/12/2023 Spot Bond			2.14000	281.40544	2.13500	281.46162			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			1.43500	133.17935	1.43500	133.16289			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	24.79032	100.00000	24.73027			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.66514		100.64499				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	37.90113	100.00000	37.80931				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			2.09500	131.92744	2.09500	131.90880				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.35167	6.50000	102.33379				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				102.51364		102.49171				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.38875		102.36606				0.00	2,600,000,000	3,800,000,000
Total SHS04 SPOT										0.00	2,600,000,000	3,800,000,000
Total For SHS04										0.00	2,600,000,000	3,800,000,000
SHS05 On 29/06/2017 Spot Bond			8.66000	101.23503	8.66500	101.20307				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.05958		102.03630				0.00	0	0
Total SHS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.85712		100.83515				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				101.03937		101.01878				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	40.46626	100.00000	40.36823				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	111.74500	10.00000	111.71500				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				101.32964		101.30755				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.86213		101.84075				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	57.24334	100.00000	57.10467				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	44.47671	100.00000	44.36896				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	46.05007	100.00000	45.93851				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			9.50000	105.53588	9.50500	105.49996				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.54191		100.51873				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				99.78464		99.76255				0.00	0	0
Total SHS22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.97215		100.94968			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.00947		100.98617			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.72000	101.63275	9.73000	101.56817		408,240,000,000.00	42,000,000	42,000,000	
Total SHS25 SPOT								408,240,000,000.00	42,000,000	42,000,000	
Total For SHS25								408,240,000,000.00	42,000,000	42,000,000	
SHS26 On 29/06/2020 Spot Bond				100.96759		100.94500			0.00	0	0
Total SHS26 SPOT								0.00	0	0	
Total For SHS26								0.00	0	0	
SLI2 On 15/08/2016 Spot Bond			8.03500	101.49112	8.04500	101.45946		18,319,800,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,319,800,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,319,800,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.13500	98.85620	9.14500	98.80623			0.00	0	0
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			8.56000	102.81396	8.56500	102.78118		64,542,400,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								64,542,400,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								64,542,400,000,000.00	7,540,000,000	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				101.75520		101.73467			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				101.72621		101.70691			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				102.13694		102.11665			0.00	0	0
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPDA5 On 21/08/2024 Spot Bond				101.71164		101.69063			0.00	0	0
Total SPDA5 SPOT								0.00	0	0	
Total For SPDA5								0.00	0	0	
SPDA6 On 21/08/2024 Spot Bond				101.75807		101.73650			0.00	0	0
Total SPDA6 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.80081		99.77670			0.00	436,920,000	436,920,000
Total SPG001 SPOT									0.00	436,920,000	436,920,000
Total For SPG001									0.00	436,920,000	436,920,000
SSA01 On 28/06/2016 Spot Bond			8.26000	102.34786	8.26500	102.32104			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.72223		100.70134			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.59233		100.57011			0.00	0	170,000,000
Total SSA05 SPOT									0.00	0	170,000,000
Total For SSA05									0.00	0	170,000,000
SSA06 On 16/04/2020 Spot Bond			9.41000	97.61127	9.42000	97.55077		5,646,000,000,000.00	600,000,000	460,000,000	
Total SSA06 SPOT								5,646,000,000,000.00	600,000,000	460,000,000	
Total For SSA06								5,646,000,000,000.00	600,000,000	460,000,000	
SSN00 On 01/03/2017 Spot Bond				101.65095		101.62712			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				101.10285		101.07901			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				100.40989		100.38657			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			9.39000	91.15230	9.40000	91.08954			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			9.39000	91.15230	9.40000	91.08954			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.11500	93.91935	9.12500	93.86235			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				101.24771		101.22472			0.00	0	0
Total SSN008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.04000	103.79208	8.04500	103.76037				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.26500	115.43876	2.26500	115.42191				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			8.79500	98.89679	8.80500	98.84540				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	101.84528	8.50000	101.82201				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			10.19500	103.54627	10.20500	103.45084				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				101.45088		101.42931				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			10.43500	77.02226	10.45000	76.90944				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.49982		100.47693				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.56464		100.54384				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				101.10668		101.08330				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.63270		100.60953				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				101.15424		101.12801				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				99.77966		101.71877				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				101.26710		101.24426				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				101.62807		101.60403				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				99.78214		99.76399				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY124 On 14/08/2015 Spot Bond				100.00000	0.00000	99.98228				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				99.92952		99.91190				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY1242 On 17/08/2015 Spot Bond				99.94683		99.92911				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY1243 On 17/08/2015 Spot Bond				99.94698		99.92931				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				99.92911		99.91138				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				99.87594		99.85821				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				99.75158		99.73383				0.00	0	0
Total SY1247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1247										0.00	0	0
SY124E On 08/09/2015 Spot Bond				99.55405		99.53622				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				99.52109		99.50335				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				99.41881		99.40120				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125Z On 20/10/2015 Spot Bond				98.80668		98.78887				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY125C On 19/08/2015 Spot Bond				99.91242		99.89490				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				98.65317		98.63496				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125E On 28/10/2015 Spot Bond				98.63423		98.61602				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125E On 03/11/2015 Spot Bond				98.52470		98.50649				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY125E On 17/11/2015 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125E On 17/11/2015 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.51000	105.36673	6.52000	105.34673				0.00	0	0
Total SZ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.80500	104.61504	8.81500	104.52373				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				101.74646		101.72503				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.83663		101.81513				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			9.34500	101.07277	9.35500	101.01933				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	64.86496	100.00000	64.70783				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.46300		100.44254				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				100.21923		100.19875				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				101.03032		101.00848				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.99318		100.97330				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				101.04365		101.02281				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				99.88260						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	91.69680	100.00000	91.56195				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.32819		100.30882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.33045		100.31096				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.78538		100.76375				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.80538		100.78324				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.68500	101.31168	7.69500	101.28179				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.48199		100.46122				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				100.49532		100.47401				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	100.56512	7.83000	100.54412				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				100.47464		100.45418				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				100.49132		100.47017				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				100.48197		100.45986				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				100.47464		100.45418				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.49132		100.47017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.51747	7.16000	100.49826				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.52396		100.50149				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.52130		100.49894				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.58508		100.56016				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.59279		100.56712				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.83545		100.80038				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.80598		100.77210				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.47398		100.45354				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.49532		100.47401				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.62890	8.73000	100.60553				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2041 Spot Bond				100.22876		100.20724				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.49132		100.47017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			8.95500	98.68374	8.96500	98.63527				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				100.06993		100.04851				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				100.50632		100.48412				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				100.52529		100.50277				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				100.51797		100.49575				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				100.53066		100.50748				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				100.58375		100.55888				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				100.59752		100.57165				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				100.57389		100.54898				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				100.78958		100.75637				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				100.79221		100.75888				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.79942		100.76544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				101.72324		101.70210				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				101.78129		101.75944				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			9.29500	103.99237	9.30500	103.93343				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				101.74646		101.72503				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				101.82772		101.80531				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			9.20500	101.90852	9.21500	101.85066				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				101.74364		101.72325				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				101.83663		101.81513				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			9.31500	100.69539	9.32500	100.63942				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				101.93219		101.90850				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				101.93219		101.90850				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.94124		101.91848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.94124		101.91848				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				102.11787		102.09190				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				102.11787		102.09190				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				102.12717		102.10218				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				102.12484		102.09988				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				102.87158		102.83631				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				102.87158		102.83631				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				103.06675		103.03266				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				102.86821		102.83429				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				100.50700		100.48477				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	6.16408	101.06155	6.14901				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.67423		100.65331				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.49685		100.47503				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.81486		100.79364				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.49685		100.47503				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.50361		100.48152				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.50700		100.48477				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.49279		100.47113				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.50361		100.48152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.54080		100.51721			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B:On 18/07/2039 Spot Bond				100.54080		100.51721			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.54080		100.51721			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.59482		100.56907			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.60832		100.58202			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.59145		100.56583			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.86050		100.82407			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.87725		100.84015			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.87055		100.83372			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			9.57500	90.08881	9.58500	90.01120			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.74500	10.00000	111.71500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.22000	104.36643	8.22500	104.33334		466,896,000,000,000.00	56,800,000,000	13,500,000,000	

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 TN17 SPOT									6,896,000,000,000.00	56,800,000,000	13,500,000,000
Total For TN17									6,896,000,000,000.00	56,800,000,000	13,500,000,000
TN20 On 17/09/2020 Spot Bond			9.57000	107.94208	9.57000	107.91466			356,435,128,500,000.00	37,245,050,000	12,976,050,000
Total TN20 SPOT									6,435,128,500,000.00	37,245,050,000	12,976,050,000
Total For TN20									6,435,128,500,000.00	37,245,050,000	12,976,050,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.55369	100.00000	1.54993			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			9.80000	108.46291	9.81500	108.34825			264,911,640,000,000.00	27,031,800,000	11,661,800,000
Total TN23 SPOT									4,911,640,000,000.00	27,031,800,000	11,661,800,000
Total For TN23									4,911,640,000,000.00	27,031,800,000	11,661,800,000
TN25 On 19/08/2025 Spot Bond			9.91500	97.27464	9.92500	97.18718			298,081,089,750,000.00	30,063,650,000	14,293,650,000
Total TN25 SPOT									8,081,089,750,000.00	30,063,650,000	14,293,650,000
Total For TN25									8,081,089,750,000.00	30,063,650,000	14,293,650,000
TN27 On 14/11/2027 Spot Bond			9.95500	94.82399	9.96500	94.73270			171,226,000,000,000.00	17,200,000,000	9,900,000,000
Total TN27 SPOT									1,226,000,000,000.00	17,200,000,000	9,900,000,000
Total For TN27									1,226,000,000,000.00	17,200,000,000	9,900,000,000
TN30 On 09/10/2030 Spot Bond			10.34500	104.78858	10.36000	104.64521			41,380,000,000,000.00	4,000,000,000	2,000,000,000
Total TN30 SPOT									1,380,000,000,000.00	4,000,000,000	2,000,000,000
Total For TN30									1,380,000,000,000.00	4,000,000,000	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.63500	104.70205	10.65000	104.54076			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				101.28542		101.26421			0.00	7,900,000,000	3,950,000,000
Total TNF16 SPOT									0.00	7,900,000,000	3,950,000,000
Total For TNF16									0.00	7,900,000,000	3,950,000,000
TNF18 On 22/08/2018 Spot Bond				99.67121		99.65094			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				99.94087		99.92105			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				99.93940		99.91908			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				99.93917		99.91880			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				99.93160		99.90870				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				99.91618		99.88808				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				99.93932		99.91897				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	111.74500	10.00000	111.71500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.77643		100.75512				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.79229		100.77057				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.34677		100.32525				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				100.38432		100.36274				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	100.37549	10.00000	100.34862				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	100.36612	9.75000	100.33993				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	10.36809	100.00000	10.34136				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.19190		101.17111				0.00	500,000,000	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 TRAA1 SPOT										0.00	500,000,000	500,000,000
Total For TRAA1										0.00	500,000,000	500,000,000
TRAA2 On 14/06/2024 Spot Bond				101.26492		101.24288				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.86462	100.00000	8.84315				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	9.44412	100.00000	9.42124				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				101.30547		101.28273				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.79181	100.00000	9.76810				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				101.31357		101.29070				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.08156	100.00000	10.05713				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				101.54028		101.51352				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	13.61648	100.00000	13.58349				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				102.04037		102.00499				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	17.49909	100.00000	17.45670				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	12.98056	100.00000	12.94911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				99.88793		99.86925				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				99.62524		99.60650				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				105.79056		105.75195				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				104.57801		104.53986				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				98.57284		98.55406				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				98.07353		98.05501				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				97.77349		97.75462				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.05655		97.03815				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				96.82474		96.80649				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				96.49959		96.48098				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				96.19247		96.17362				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				95.84599		95.82676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				95.57680		95.55757				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				98.36675		98.34860				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				94.81410		94.79503				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				94.49496		94.47571				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				94.16015		94.14068				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				97.23990		97.22186				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.91911	100.00000	15.88055				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.96497		100.94581				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.51269		100.49370				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.15057		100.13172				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				101.58521		101.56719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				101.44801		101.43014				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				101.31660		101.29856				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				101.42308		101.40507				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				101.48312		101.46375				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.63364		100.61554				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.57933		100.56123				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.55167		100.53265				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.54312		100.52502				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.52502		100.50692				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.34070		100.32171				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.38836		100.36986				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11-On 27/08/2015 Spot Bond				100.30661		100.28857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				101.45660		101.43665				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.64070		100.62068				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM On 26/08/2015 Spot Bond				101.34060		101.32224				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.58547		100.56717				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.22000	111.10634	9.23000	111.03471				0.00	0	100,000,000
Total UG21 SPOT										0.00	0	100,000,000
Total For UG21										0.00	0	100,000,000
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	7.77358	100.00000	7.75819				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	9.08628	100.00000	9.05792				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	7.59520	100.00000	7.58016				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.98263	100.00000	8.95459				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				101.88178		101.86197				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				102.77430		102.75448				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				100.97904		100.95847				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.31255		100.29301				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.01276		100.03998				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				100.01291		100.04010				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				101.23216		101.21196				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.95413		100.93208				0.00	230,000,000	230,000,000
Total VKE05 SPOT										0.00	230,000,000	230,000,000
Total For VKE05										0.00	230,000,000	230,000,000
VKE06 On 08/05/2018 Spot Bond				100.01183		100.03938				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				101.40963		101.38767				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.30139	100.00000	7.28693				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.70086	100.00000	8.67369				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	7.12300	100.00000	7.10890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.59721	100.00000	8.57036			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	0.00036	100.00000	0.00036			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			7.17500	106.59213	7.18500	106.56381		127,715,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								127,715,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								127,715,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.36500	241.89178	1.36500	241.86235		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.66000	104.08705	7.66500	104.05744		38,300,000,000,000.00	5,000,000,000	5,140,000,000	
Total WSP2 SPOT								38,300,000,000,000.00	5,000,000,000	5,140,000,000	
Total For WSP2								38,300,000,000,000.00	5,000,000,000	5,140,000,000	
WSP3 On 28/05/2019 Spot Bond			8.04000	104.96826	8.05000	104.91302		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			8.32000	104.52635	8.33000	104.46369		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			8.52000	104.04260	8.53000	103.97342		56,232,000,000,000.00	6,600,000,000	3,323,600,000	
Total WSP5 SPOT								56,232,000,000,000.00	6,600,000,000	3,323,600,000	
Total For WSP5								56,232,000,000,000.00	6,600,000,000	3,323,600,000	
Z020 On 19/10/2015 Spot Bond			5.93000	98.93910	5.94000	98.92140		0.00	0	0	
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			7.43000	73.99816	7.44000	73.95404		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	84.49074	100.00000	84.29561		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	46.60737	100.00000	46.51895		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.10e+017	3,568,686,620,000	189,078,355,900
Total for SPOT :									2.10e+017	568,686,620,000	189,078,355,900
Total Futures									2.10e+017	568,686,620,726	189,078,784,256
Total Options									0.00	0	48,197
Grand Total:									2.10e+017	568,686,620,726	189,078,832,453