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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			9.86399	81.46755	9.86490	81.46113			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.95009	82.85036	9.95110	82.84333			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.02714	80.53561	10.02798	80.52985			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Put			6,472.25000	6.47225	6,465,830		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			6,393.02000	6.39302	6,386,600		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			6,551.58000	6.55158	6,545,160		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			407.85000	0.40785	414,880		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			269.72000	0.26972	276,750		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			338.83000	0.33883	345,860		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	10.01	Put			123.43000	0.12343	117,670		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			261.07000	0.26107	255,310		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			192.20000	0.19220	186,440		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			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	05/11/2015	Bond Future			122.97218	122.97218	122.97146	122.97146			0.00	0	538
I2025	On	04/02/2016	Bond Future			123.84719	123.84719	123.84567	123.84567			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			18.54000	0.01854	17,820		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			28.54000	0.02854	27,820		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			38.54000	0.03854	37,820		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,144.33000	2.14433	2,142,810		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,154.33000	2.15433	2,152,810		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			2,164.33000	2.16433	2,162,810		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	538
I2038	On	05/11/2015	Bond Future			126.38100	126.38100	126.37945	126.37945			126,381,000.00	1,000	7,020
I2038	On	04/02/2016	Bond Future			127.16153	127.16153	127.15910	127.15910			0.00	0	0
Total I2038 Future												126,381,000.00	1,000	7,020
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			7,610.55000	7.61055	7,609,000		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	05/11/2015	Bond Future	134.00	Put			7,620.55000	7.62055	7,619,000		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			7,630.55000	7.63055	7,629,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			3,830.90000	3.83090	3,828,470		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			3,840.90000	3.84090	3,838,470		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			3,850.90000	3.85090	3,848,470		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2038 Option												0.00	0	0
Total For I2038												126,381,000.00	1,000	7,020
I2046	On	05/11/2015	Bond Future			125.81953	125.81953	125.81789	125.81789			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			127.96530	127.96530	127.96256	127.96256			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			7,172.11000	7.17211	7,170,470		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			7,182.11000	7.18211	7,180,470		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			7,192.11000	7.19211	7,190,470		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			27.44000	0.02744	24,700		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			37.44000	0.03744	34,700		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			47.44000	0.04744	44,700		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	6,062
I2050	On	05/11/2015	Bond Future			133.85203	133.85203	133.85012	133.85012			73,618,616.50	550	4,911
I2050	On	04/02/2016	Bond Future			134.59998	134.59998	134.59710	134.59710			0.00	0	0
Total I2050 Future												73,618,616.50	550	4,911
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			11,139.88000	11.13988	11,137,970		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			11,149.88000	11.14988	11,147,970		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			11,159.88000	11.15988	11,157,970		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			3,392.90000	3.39290	3,390,020		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			3,402.90000	3.40290	3,400,020		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			3,412.90000	3.41290	3,410,020		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												73,618,616.50	550	4,911
R186	On	05/11/2015	Bond Future			8.37894	119.20090	8.37953	119.19626		9.48	0.00	0	32,572
R186	On	04/02/2016	Bond Future			8.43379	115.92564	8.43449	115.92025		9.41	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.47870	117.99137	8.47917	117.98782		9.30	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
R186	On	04/08/2016	Bond Future			8.52041	114.86094	8.52087	114.85753		9.41	0.00	0	0
Total R186 Future												0.00	0	37,937
R186	On	05/11/2015	Bond Future	8.85	Put			717.06000	0.71706	704,670	9.93	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			5,236.22000	5.23622	5,230,510	10.04	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			493.98000	0.49398	483,630	10.04	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			2,509.84000	2.50984	2,498,440	9.66	0.00	0	650
R186	On	05/11/2015	Bond Future	8.50	Put			1,567.56000	1.56756	1,551,520	9.66	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Put			1,412.71000	1.41271	1,397,020	9.70	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			3,772.39000	3.77239	3,763,370	9.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			908.09000	0.90809	894,430	9.85	0.00	0	10,000
R186	On	05/11/2015	Bond Future	8.26	Call			1,546.34000	1.54634	1,534,390	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,491.78000	2.49178	2,475,190	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			4,337.76000	4.33776	4,330,010	9.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			2,109.41000	2.10941	2,092,790	9.55	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			2,287.73000	2.28773	2,276,050	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,735.25000	1.73525	1,718,930	9.62	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,413.89000	1.41389	1,402,030	9.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,678.08000	2.67808	2,661,580	9.47	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.55	Call			2,742.98000	2.74298	2,731,930	9.70	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			4,738.51000	4.73851	4,724,900	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			1,478.77000	1.47877	1,466,860	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,583.44000	2.58344	2,566,890	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,512.01000	1.51201	1,500,080	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,537.03000	2.53703	2,520,460	9.48	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.35	Call			1,876.82000	1.87682	1,864,840	9.55	0.00	0	843
R186	On	05/11/2015	Bond Future	7.73	Call			366.17000	0.36617	358,820	9.29	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,633.51000	5.63351	5,621,520	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			390.83000	0.39083	383,230	9.30	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,491.15000	5.49115	5,478,910	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			551.22000	0.55122	542,250	9.34	0.00	0	674
R186	On	04/02/2016	Bond Future	8.75	Call			4,268.07000	4.26807	4,262,940	9.59	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,871.62000	1.87162	1,861,100	9.59	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			542.31000	0.54231	538,000	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,145.50000	8.14550	8,135,800	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			554.11000	0.55411	549,760	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,073.28000	8.07328	8,063,540	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			566.68000	0.56668	562,280	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,001.91000	8.00191	7,992,120	9.08	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,163.12000	3.16312	3,157,630	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,144.41000	4.14441	4,135,370	9.25	0.00	0	0

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	05/05/2016	Bond Future	7.56	Call			1,099.30000	1.09930	1,094,860	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,337.66000	8.33766	8,329,670	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,093.70000	3.09370	3,088,190	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,227.95000	4.22795	4,218,890	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,128.30000	3.12830	3,122,800	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,186.04000	4.18604	4,176,990	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,223.35000	4.22335	4,215,600	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			4,067.83000	4.06783	4,063,480	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,296.62000	4.29662	4,288,860	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			4,104.37000	4.10437	4,100,020	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,258.98000	4.25898	4,251,220	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			4,142.86000	4.14286	4,138,520	9.42	0.00	0	0
Total R186 Option												0.00	0	59,930
Total For R186												0.00	0	97,867
R197	On	05/11/2015	Bond Future			294.95636	294.95636	294.75310	294.75310			0.00	0	927
R197	On	04/02/2016	Bond Future			293.63137	293.63137	293.42274	293.42274			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			236.90000	0.23690	33,640		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			246.90000	0.24690	43,640		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			256.90000	0.25690	53,640		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			3,587.26000	3.58726	3,378,630		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,567.26000	3.56726	3,358,630		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			3,577.26000	3.57726	3,368,630		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			239.76596	239.76596	241.79232	241.79232			169,514,533.72	707	53,321
R202	On	04/02/2016	Bond Future			240.47945	240.47945	242.53856	242.53856			0.00	0	0
Total R202 Future												169,514,533.72	707	53,321
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			4,207.68000	4.20768	6,234,040		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			4,217.68000	4.21768	6,244,040		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			4,197.68000	4.19768	6,224,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/02/2016	Bond Future	239.99	Call			2,548.56000	2.54856	489,450		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			2,538.56000	2.53856	479,450		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			2,528.56000	2.52856	469,450		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												169,514,533.72	707	53,321
R2023	On	05/11/2015	Bond Future			8.21740	98.97222	8.21290	98.99620		7.45	0.00	0	14,805
R2023	On	04/02/2016	Bond Future			8.28385	100.65196	8.27925	100.67574		6.76	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.33123	98.51591	8.32609	98.54174		7.06	0.00	0	0
Total R2023 Future												0.00	0	15,855
R2023	On	05/11/2015	Bond Future	7.99	Put			1,968.18000	1.96818	1,975,000	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			790.77000	0.79077	773,410	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,933.61000	1.93361	1,940,230	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			810.63000	0.81063	793,050	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,899.41000	1.89941	1,905,810	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			771.25000	0.77125	754,090	7.37	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,181.87000	1.18187	1,167,390	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,586.72000	2.58672	2,596,020	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,141.90000	1.14190	1,127,690	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,652.11000	2.65211	2,661,680	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,161.78000	1.16178	1,147,430	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,619.29000	2.61929	2,628,720	6.69	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,099.53000	2.09953	2,082,530	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,533.26000	2.53326	2,542,090	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,123.75000	2.12375	2,106,660	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,506.98000	2.50698	2,515,720	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,149.11000	2.14911	2,131,930	7.07	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,481.87000	2.48187	2,490,520	7.07	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,855
R203	On	05/11/2015	Bond Future			7.30172	102.86401	7.29670	102.87264		2.06	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.37856	104.60996	7.37310	104.61812		1.24	0.00	0	0
R203	On	05/05/2016	Bond Future			7.40595	102.30367	7.39806	102.31371		1.53	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			1.45000	0.00145	1,320	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,280.09000	2.28009	2,288,590	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			1.54000	0.00154	1,400	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,262.49000	2.26249	2,270,980	1.95	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
R203	On	05/11/2015	Bond Future	6.01	Call			1.64000	0.00164	1,490	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,244.90000	2.24490	2,253,380	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			247.90000	0.24790	243,560	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			447.12000	0.44712	450,940	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			254.31000	0.25431	249,900	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			438.54000	0.43854	442,290	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			260.81000	0.26081	256,340	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			430.06000	0.43006	433,750	1.22	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			417.88000	0.41788	412,470	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			619.26000	0.61926	623,890	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			423.79000	0.42379	418,340	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			612.41000	0.61241	617,000	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			429.75000	0.42975	424,260	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			605.62000	0.60562	610,170	1.51	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,250
R2030	On	05/11/2015	Bond Future			8.76803	96.02150	8.76862	96.01696			0.00	0	9,973
R2030	On	04/02/2016	Bond Future			8.82463	93.64451	8.82532	93.63929			0.00	0	400
Total R2030 Future												0.00	0	10,373
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			2,097.89000	2.09789	2,093,350		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			2,018.62000	2.01862	2,014,080		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			2,177.25000	2.17725	2,172,710		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			649.35000	0.64935	644,130		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			572.91000	0.57291	567,690		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			496.57000	0.49657	491,350		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	10,373
R2032	On	05/11/2015	Bond Future			8.85844	95.69962	8.85394	95.73669			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.91489	97.32421	8.91033	97.36127			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.96366	94.90090	8.95875	94.94030			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			7,526.35000	7.52635	7,563,420		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2015	Bond Future	8.00	Put			7,434.37000	7.43437	7,471,440		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			7,342.51000	7.34251	7,379,580		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			1,816.06000	1.81606	1,853,120		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			1,732.54000	1.73254	1,769,600		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			1,649.12000	1.64912	1,686,180		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			250.34000	0.25034	210,940		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			330.24000	0.33024	290,840		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			410.04000	0.41004	370,640		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	05/11/2015	Bond Future			8.94993	98.08983	8.95049	98.08472			0.00	0	47,355
R2037	On	04/02/2016	Bond Future			9.00325	95.49753	9.00389	95.49176			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.05060	97.19974	9.05108	97.19547			0.00	0	0
Total R2037 Future												0.00	0	47,725
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			9,423.29000	9.42329	9,418,180		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			9,317.91000	9.31791	9,312,800		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			9,212.70000	9.21270	9,207,590		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,237.55000	2.23755	2,231,780		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			2,424.66000	2.42466	2,418,890		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	04/02/2016	Bond Future	8.75	Put			2,331.04000	2.33104	2,325,270		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	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			367.30000	0.36730	363,030		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			546.93000	0.54693	542,660		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			457.05000	0.45705	452,780		0.00	0	0
Total R2037 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 R2037												0.00	0	47,725
R204	On	05/11/2015	Bond Future			7.64034	104.07043	7.63569	104.08318		3.39	0.00	0	18,040
R204	On	04/02/2016	Bond Future			7.71418	101.79987	7.70932	101.81221		2.74	0.00	0	0
R204	On	05/05/2016	Bond Future			7.76558	103.61369	7.75947	103.62796		2.97	0.00	0	0
Total R204 Future												0.00	0	18,040
R204	On	05/11/2015	Bond Future	6.24	Call			2.11000	0.00211	1,910	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,921.18000	3.92118	3,933,730	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			2.24000	0.00224	2,030	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,892.57000	3.89257	3,905,110	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			2.37000	0.00237	2,160	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,863.96000	3.86396	3,876,500	3.23	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			486.73000	0.48673	479,840	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,045.63000	1.04563	1,051,080	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			496.95000	0.49695	489,980	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,030.29000	1.03029	1,035,660	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			507.05000	0.50705	500,010	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,014.83000	1.01483	1,020,130	2.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			997.16000	0.99716	988,050	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,042.65000	1.04265	1,047,810	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,009.29000	1.00929	1,000,130	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,031.41000	1.03141	1,036,520	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,021.51000	1.02151	1,012,290	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,020.27000	1.02027	1,025,320	2.97	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	18,040
R2044	On	05/11/2015	Bond Future			8.99772	99.87798	8.99826	99.87260			15,181,452.96	152	17,432
R2044	On	04/02/2016	Bond Future			9.04845	97.19086	9.04907	97.18475			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.09350	98.92326	9.09396	98.91877			0.00	0	0
Total R2044 Future												15,181,452.96	152	17,432
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			8,086.42000	8.08642	8,081,040		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			7,972.53000	7.97253	7,967,150		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,858.86000	7.85886	7,853,480		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			485.98000	0.48598	479,870		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			386.61000	0.38661	380,500		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			585.53000	0.58553	579,420		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			925.37000	0.92537	920,880		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			826.18000	0.82618	821,690		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			1,024.74000	1.02474	1,020,250		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												15,181,452.96	152	17,432
R2048	On	05/11/2015	Bond Future			8.98362	99.24489	8.98418	99.23915			0.00	0	48,532
R2048	On	04/02/2016	Bond Future			9.03586	100.92918	9.03649	100.92279			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.07699	98.29126	9.07747	98.28643			0.00	0	0
Total R2048 Future												0.00	0	48,532
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			10,964.27000	10.96427	10,958,530		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			11,211.44000	11.21144	11,205,700		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			11,087.73000	11.08773	11,081,990		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			473.58000	0.47358	467,190		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			371.37000	0.37137	364,980		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			269.35000	0.26935	262,960		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			886.66000	0.88666	881,830		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			784.57000	0.78457	779,740		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			682.67000	0.68267	677,840		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	48,532
R207	On	05/11/2015	Bond Future			7.88978	100.06792	7.89048	100.06550		4.54	1,300,882.96	13	44,051
R207	On	04/02/2016	Bond Future			7.96246	98.12454	7.96340	98.12146		4.05	0.00	0	0
R207	On	05/05/2016	Bond Future			8.02249	99.87309	8.02297	99.87161		4.18	0.00	0	0
R207	On	04/08/2016	Bond Future			8.07756	98.06715	8.07803	98.06579		4.05	0.00	0	0
Total R207 Future												1,300,882.96	13	44,051
R207	On	05/11/2015	Bond Future	7.43	Call			231.90000	0.23190	228,360	4.47	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,839.24000	1.83924	1,833,280	4.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/11/2015	Bond Future	7.50	Call			289.30000	0.28930	285,430	4.49	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,650.24000	1.65024	1,643,950	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			561.60000	0.56160	557,060	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,083.36000	1.08336	1,076,400	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			575.72000	0.57572	571,170	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,062.70000	1.06270	1,055,730	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			590.24000	0.59024	585,690	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,042.46000	1.04246	1,035,490	4.54	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			435.13000	0.43513	433,300	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,999.34000	1.99934	1,994,430	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			444.61000	0.44461	442,770	3.95	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,975.46000	1.97546	1,970,540	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			454.23000	0.45423	452,390	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,951.74000	1.95174	1,946,820	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			261.24000	0.26124	259,680	3.90	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,562.75000	2.56275	2,558,110	3.90	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,140.15000	1.14015	1,138,100	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,645.18000	1.64518	1,641,650	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			762.55000	0.76255	760,580	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,205.61000	2.20561	2,202,160	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,112.00000	1.11200	1,109,950	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,679.23000	1.67923	1,675,700	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,126.02000	1.12602	1,123,980	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,662.14000	1.66214	1,658,620	4.15	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,441.40000	1.44140	1,439,830	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,638.99000	1.63899	1,636,060	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,412.62000	1.41262	1,411,030	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,668.39000	1.66839	1,665,440	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,426.97000	1.42697	1,425,390	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,653.65000	1.65365	1,650,710	4.05	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												1,300,882.96	13	44,228
R208	On	05/11/2015	Bond Future			8.01948	95.27783	8.01494	95.29673		5.83	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.08529	96.89518	8.08064	96.91378		5.18	0.00	0	0
R208	On	05/05/2016	Bond Future			8.13718	95.21995	8.13183	95.24048		5.45	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	8.48	Put			318.18000	0.31818	316,980	6.04	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Put			1,650.12000	1.65012	1,656,820	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			510.62000	0.51062	498,240	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,621.66000	1.62166	1,628,180	5.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2015	Bond Future	7.76	Call			524.51000	0.52451	511,960	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,593.33000	1.59333	1,599,680	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,230.80000	2.23080	2,210,700	6.04	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			496.84000	0.49684	484,640	5.77	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			748.15000	0.74815	737,970	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,122.78000	2.12278	2,131,200	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			762.27000	0.76227	751,990	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,096.20000	2.09620	2,104,520	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			776.57000	0.77657	766,190	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,069.83000	2.06983	2,078,050	5.12	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,483.14000	1.48314	1,470,270	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,990.68000	1.99068	1,998,340	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,501.62000	1.50162	1,488,670	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,970.54000	1.97054	1,978,120	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,465.41000	1.46541	1,452,620	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,011.58000	2.01158	2,019,320	5.45	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,596
R209	On	05/11/2015	Bond Future			8.88757	76.05170	8.88812	76.04755		15.11	7,605,170.00	100	24,850
R209	On	04/02/2016	Bond Future			8.93702	77.34272	8.93765	77.33801		14.73	0.00	0	400
R209	On	05/05/2016	Bond Future			8.97956	75.57120	8.98003	75.56772		15.07	0.00	0	0
Total R209 Future												7,605,170.00	100	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			180.92000	0.18092	175,930	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,454.30000	7.45430	7,445,160	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			187.66000	0.18766	182,550	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,374.37000	7.37437	7,365,110	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			194.59000	0.19459	189,370	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			3,886.84000	3.88684	3,871,700	14.98	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,479.43000	2.47943	2,467,460	15.39	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,641.52000	1.64152	1,625,400	15.39	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,294.77000	7.29477	7,285,400	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,202.33000	3.20233	3,191,570	15.57	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,190.59000	1.19059	1,175,680	15.57	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			3,643.98000	3.64398	3,634,140	15.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			984.35000	0.98435	970,360	15.67	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			866.63000	0.86663	855,640	14.98	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,394.09000	2.39409	2,386,970	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,740.40000	3.74040	3,728,570	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,574.56000	5.57456	5,569,830	15.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,405.17000	1.40517	1,395,730	15.29	0.00	0	2,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.74	Call			2,329.52000	2.32952	2,322,380	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,829.68000	3.82968	3,817,830	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,361.67000	2.36167	2,354,550	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,784.85000	3.78485	3,773,020	14.61	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,843.16000	3.84316	3,837,540	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,695.41000	3.69541	3,686,310	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,881.55000	3.88155	3,875,930	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,659.98000	3.65998	3,650,880	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,806.45000	3.80645	3,800,810	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,732.63000	3.73263	3,723,510	15.07	0.00	0	0
Total R209 Option												0.00	0	5,140
Total For R209												7,605,170.00	100	30,390
R210	On	05/11/2015	Bond Future			181.32712	181.32712	181.12961	181.12961			18,132,712.00	100	2,148
R210	On	04/02/2016	Bond Future			184.41926	184.41926	184.21718	184.21718			0.00	0	0
Total R210 Future												18,132,712.00	100	2,148
R210	On	05/11/2015	Bond Future	181.99	Put			860.39000	0.86039	662,880		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			870.39000	0.87039	672,880		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			880.39000	0.88039	682,880		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			772.82000	0.77282	570,740		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			782.82000	0.78282	580,740		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			792.82000	0.79282	590,740		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												18,132,712.00	100	2,148
R211	On	05/11/2015	Bond Future			135.86293	135.86293	135.86446	135.86446			0.00	0	0
R211	On	04/02/2016	Bond Future			136.48339	136.48339	136.48412	136.48412			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			874.46000	0.87446	872,930		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			864.46000	0.86446	862,930		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			854.46000	0.85446	852,930		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			2,505.88000	2.50588	2,506,610		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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			2,515.88000	2.51588	2,516,610		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			2,525.88000	2.52588	2,526,610		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.58381	141.58381	141.58309	141.58309			0.00	0	928
R212	On	04/02/2016	Bond Future			142.13631	142.13631	142.13467	142.13467			0.00	0	0
Total R212 Future												0.00	0	928
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			4,416.91000	4.41691	4,416,190		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			4,426.91000	4.42691	4,426,190		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,406.91000	4.40691	4,406,190		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			3,855.33000	3.85533	3,853,690		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			3,865.33000	3.86533	3,863,690		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			3,875.33000	3.87533	3,873,690		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.78823	86.46322	8.78884	86.45868		12.94	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.84562	87.93061	8.84631	87.92555		12.47	0.00	0	200
R213	On	05/05/2016	Bond Future			8.89017	85.94820	8.89069	85.94443		12.84	0.00	0	0
Total R213 Future												0.00	0	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			95.11000	0.09511	91,910	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,423.46000	8.42346	8,415,720	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			98.89000	0.09889	95,600	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,342.57000	8.34257	8,334,740	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			102.96000	0.10296	99,580	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,262.08000	8.26208	8,254,160	12.50	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,515.16000	2.51516	2,508,620	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,299.77000	3.29977	3,288,170	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,548.95000	2.54895	2,542,430	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,259.32000	3.25932	3,247,740	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,583.01000	2.58301	2,576,490	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,219.23000	3.21923	3,207,650	12.36	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,153.80000	3.15380	3,148,330	12.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2016	Bond Future	8.74	Put			4,255.74000	4.25574	4,246,500	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,186.87000	3.18687	3,181,410	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,215.06000	4.21506	4,205,830	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,221.84000	3.22184	3,216,380	12.85	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,176.37000	4.17637	4,167,140	12.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,626
R214	On	05/11/2015	Bond Future			8.92245	77.08984	8.92298	77.08560		15.82	0.00	0	11,693
R214	On	04/02/2016	Bond Future			8.97304	78.39819	8.97365	78.39337		15.48	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.01260	76.49952	9.01306	76.49591		15.82	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			175.25000	0.17525	170,250	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,081.74000	8.08174	8,072,500	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			162.64000	0.16264	157,870	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,256.92000	8.25692	8,247,910	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			168.73000	0.16873	163,840	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,169.03000	8.16903	8,159,900	15.30	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			639.71000	0.63971	634,550	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,120.43000	9.12043	9,110,450	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			652.88000	0.65288	647,670	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,039.85000	9.03985	9,029,820	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			666.91000	0.66691	661,640	14.97	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,960.30000	8.96030	8,950,210	14.97	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,922.12000	3.92212	3,916,030	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,103.44000	4.10344	4,093,740	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,960.24000	3.96024	3,954,170	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,062.84000	4.06284	4,053,160	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,000.31000	4.00031	3,994,250	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,024.33000	4.02433	4,014,660	15.83	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												411,734,368.14	2,622	511,222
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
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

Contract 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/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			496.98900	496.98900	497.00100	497.00100			4,969,890.00	1	442
GOVI On 04/02/2016 GOVI			505.42300	505.42300	505.43200	505.43200			0.00	0	26
GOVI On 05/05/2016 GOVI			514.42200	514.42200	514.43900	514.43900			0.00	0	0
Total GOVI Future									4,969,890.00	1	468
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			329,890.00000	32.98900	330,010,000		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			329,990.00000	32.99900	330,110,000		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			330,090.00000	33.00900	330,210,000		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 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			65,580.00000	6.55800	65,670,000		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			65,680.00000	6.56800	65,770,000		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			65,780.00000	6.57800	65,870,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			35,510.00000	3.55100	35,680,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			35,610.00000	3.56100	35,780,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			35,710.00000	3.57100	35,880,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									4,969,890.00	1	468
Total for GOVI									4,969,890.00	1	468
AL37 On 05/11/2015 Index Future			465.01200	465.01200	465.05200	465.05200			0.00	0	3
AL37 On 04/02/2016 Index Future			472.90300	472.90300	472.94200	472.94200			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			547.37600	547.37600	547.39300	547.39300			0.00	0	1
AL7T On 04/02/2016 Index Future			556.66500	556.66500	556.67900	556.67900			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			500.58300	500.58300	500.59700	500.59700			0.00	0	456
ALBI On 04/02/2016 Index Future			509.07900	509.07900	509.08900	509.08900			0.00	0	146
ALBI On 05/05/2016 Index Future			518.14300	518.14300	518.16200	518.16200			0.00	0	0
Total ALBI Future									0.00	0	602
Total For ALBI									0.00	0	602
IGOV On 05/11/2015 Index Future			232.54600	232.54600	232.89200	232.89200			0.00	0	973
IGOV On 04/02/2016 Index Future			236.51100	236.51100	236.86200	236.86200			0.00	0	82
IGOV On 05/05/2016 Index Future			240.74100	240.74100	241.10100	241.10100			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			630.40100	630.40100	631.32700	631.32700			0.00	0	0
ILBI On 04/02/2016 Index Future			641.19900	641.19900	642.14300	642.14300			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									0.00	0	1,821

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 16/09/2015 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR F On 21/10/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	0
JIBAR F On 18/11/2015 Jibar Future			6.55000	93.45000	6.55000	93.45000			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 20/01/2016 Jibar Future			6.65000	93.35000	6.65000	93.35000			0.00	0	0
JIBAR F On 17/02/2016 Jibar Future			6.75000	93.25000	6.75000	93.25000			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
JIBAR F On 15/06/2016 Jibar Future			7.10000	92.90000	7.10000	92.90000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.60000	92.40000	7.60000	92.40000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.70000	92.30000	7.70000	92.30000			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 :									416,704,258.14	2,623	515,511
AA02 On 28/03/2016 Spot Bond				101.18135		101.16306			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				101.45415		101.43320			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			9.23500	104.22503	9.23000	104.21435		440,445,778,500.00		47,693,100	547,693,100
Total AA05 SPOT								440,445,778,500.00		47,693,100	547,693,100
Total For AA05								440,445,778,500.00		47,693,100	547,693,100
AA06 On 15/04/2021 Spot Bond				101.01781		100.99645			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			9.71000	102.67415	9.70500	102.66871		2,593,612,854,000.00		267,107,400	267,107,400
Total AA07 SPOT								2,593,612,854,000.00		267,107,400	267,107,400
Total For AA07								2,593,612,854,000.00		267,107,400	267,107,400
AB01/R On 24/11/2020 Spot Bond			10.00000	111.15800	10.00000	111.12900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.21299		100.18856			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				97.42332		97.39577			0.00	13,400,000,000	10,780,000,000
Total AB011 SPOT									0.00	13,400,000,000	10,780,000,000
Total For AB011									0.00	13,400,000,000	10,780,000,000
AB013 On 21/11/2018 Spot Bond			9.62500	98.71376	9.62000	98.70182		2,310,359,975,000.00		240,037,400	550,037,400
Total AB013 SPOT								2,310,359,975,000.00		240,037,400	550,037,400
Total For AB013								2,310,359,975,000.00		240,037,400	550,037,400
AB014L On 19/11/2024 Spot Bond			100.00000	9.74073	100.00000	9.71714			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	103.05825	10.84000	103.02870			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.16953	100.00000	10.14940			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.08324		101.06010			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			8.82500	105.59558	8.82000	105.57854			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	112.30000	10.00000	112.27100			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			2.32000	278.76051	2.33000	278.51337		278,400,000,000.00		120,000,000	60,000,000
Total ABCPI3 SPOT								278,400,000,000.00		120,000,000	60,000,000
Total For ABCPI3								278,400,000,000.00		120,000,000	60,000,000
ABFN06 On 17/03/2016 Spot Bond				101.83623		101.81708			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				102.34341		102.32323			0.00	510,000,000	170,000,000
Total ABFN07 SPOT									0.00	510,000,000	170,000,000
Total For ABFN07									0.00	510,000,000	170,000,000
ABFN08 On 17/03/2020 Spot Bond				101.66552		101.64360			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0! On 17/03/2026 Spot Bond				101.70745		101.68497				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1! On 28/10/2019 Spot Bond				99.53312		99.51149				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1! On 09/04/2017 Spot Bond				100.90655		100.88674				0.00	0	1,000,000,000
Total ABFN11 SPOT										0.00	0	1,000,000,000
Total For ABFN11										0.00	0	1,000,000,000
ABFN1! On 09/04/2019 Spot Bond				100.62014		100.59963				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				100.40961		100.38690				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1! On 14/05/2022 Spot Bond				100.41970		100.39645				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.06000	178.44172	2.07000	178.31424				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	179.35163	2.17000	179.31495				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	191.70978	1.82000	191.67238				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			8.22125	82.67379	8.21625	82.66511				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			8.22125	82.67379	8.21625	82.66511				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.56603		101.54396				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40 On 29/09/2015 Spot Bond				100.34000		100.34000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.52000		99.52000			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				99.02000		99.02000			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				97.56000		97.56000			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				97.90000		97.90000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.14867		101.12803			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.02992		101.00923			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				96.53000		96.53000			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				95.83000		95.83000			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				95.54000		95.54000			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				95.28000		95.28000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55 On 27/06/2017 Spot Bond				101.28925		101.26856			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.95000	106.48641	6.95500	106.46598			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				101.04081		101.01850			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				93.53000		93.53000			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				93.32000		93.32000			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			2.65000	112.04546	2.65000	112.02111			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			2.41000	167.49780	2.42000	167.28521			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			2.45000	217.89457	2.39000	219.65924			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				91.98000		91.98000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.77000	89.48173	9.76500	89.48250			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN70 On 28/03/2017 Spot Bond				104.31000		104.31000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				46.72000		46.72000			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				102.39353		102.39353			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				99.74000		99.74000			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				108.10000		107.31000			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	107.97793	9.63000	107.95018			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				103.40000		103.40000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.73500	107.23842	9.73500	107.21057			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.13500	92.60571	9.13000	92.60323			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				106.85000		106.85000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN82 On 05/07/2016 Spot Bond				123.26000		123.26000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.83000	106.57552	9.83000	106.54758			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				93.69000		93.69000			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				99.80992		99.78834			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				100.74014		100.71755			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			8.47500	107.68172	8.47000	107.66889		9,475,514,430,000.00	1,118,054,800	1,756,254,800	
Total ABS10 SPOT								9,475,514,430,000.00	1,118,054,800	1,756,254,800	
Total For ABS10								9,475,514,430,000.00	1,118,054,800	1,756,254,800	
ABS11 On 09/04/2021 Spot Bond			9.61000	102.97792	9.60500	102.97270		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.40500	102.22696	9.40500	102.20143		764,580,415,500.00	81,295,100	81,295,100	
Total ABS12 SPOT								764,580,415,500.00	81,295,100	81,295,100	
Total For ABS12								764,580,415,500.00	81,295,100	81,295,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			9.84000	102.09476	9.83500	102.09212			3,333,099,264,000.00	338,729,600	338,729,600
Total ABS13 SPOT									3,333,099,264,000.00	338,729,600	338,729,600
Total For ABS13									3,333,099,264,000.00	338,729,600	338,729,600
ABS6 On 01/06/2020 Spot Bond			9.31500	97.86061	9.31500	97.83626			5,582,458,075,500.00	599,297,700	5,016,597,700
Total ABS6 SPOT									5,582,458,075,500.00	599,297,700	5,016,597,700
Total For ABS6									5,582,458,075,500.00	599,297,700	5,016,597,700
ABS7 On 11/09/2026 Spot Bond			10.18000	90.77089	10.18000	90.74640			32,576,000,000,000.00	3,200,000,000	5,340,000,000
Total ABS7 SPOT									32,576,000,000,000.00	3,200,000,000	5,340,000,000
Total For ABS7									32,576,000,000,000.00	3,200,000,000	5,340,000,000
ABS9 On 17/03/2016 Spot Bond			7.60500	105.21458	7.61500	105.18796			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.13000	282.37913	2.14000	282.12977			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.59000	133.21482	1.59000	133.18968			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.17000	135.82245	2.17000	135.79471			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01072	100.00000	0.01070			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			8.92000	106.41193	8.92500	106.38581			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	61.26597	100.00000	61.11755			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.60384		75.36400			0.00	0	7,097,350,000
Total ACL047 SPOT									0.00	0	7,097,350,000
Total For ACL047									0.00	0	7,097,350,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04l On 20/06/2016 Spot Bond			100.00000	61.26597	100.00000	61.11755			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				99.64226		99.62239			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				101.71736		101.69316			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			101.88032			101.85382			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				101.64469		101.62152			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			101.69380			101.66993			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				101.71540		101.69122			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			100.80374			100.77992			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond			100.80374			100.77992			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			100.80807			100.78412			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			100.80807			100.78412			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL087 On 30/07/2017 Spot Bond				100.79941		100.77572				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				97.96610		97.94744				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	112.30000	10.00000	112.27100				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				101.49514		101.47297				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				101.66436		101.64091				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				101.71319		101.68905				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				101.73277		101.70835				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				101.69351		101.66965				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				101.60543		101.58281				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.61500	103.34887	9.61500	103.32218				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				92.29732		92.27726			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				206.86931		204.69823			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				206.96981		204.79706			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				101.64459		101.62142			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				102.53383		102.51193			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				99.99990		99.97862			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				102.53212		102.51025			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				101.39808		101.37451			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				101.12900		101.10602			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	112.30000	10.00000	112.27100			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				102.58004		102.55768			0.00	0	23,778,000
Total ACL143 SPOT									0.00	0	23,778,000
Total For ACL143									0.00	0	23,778,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144 On 20/12/2016 Spot Bond				102.44424		102.42367			0.00	0	150,000,000
Total ACL144 SPOT									0.00	0	150,000,000
Total For ACL144									0.00	0	150,000,000
ACL145 On 20/12/2021 Spot Bond				101.65050		101.62724			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.39690		102.37544			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				101.61538		101.59262			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				101.54660		101.52480			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	104.60329	10.23000	104.57493			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				101.51111		101.48982			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				114.43545		113.46554			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			9.70000	102.26500	9.69500	102.25417			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.60941		101.58673			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	120.60551	1.75000	120.58221			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.57906		101.55620			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				101.62795		101.60439			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.53015		101.50800			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				101.66106		101.63714			0.00	0	1,000,000
Total ACL181 SPOT									0.00	0	1,000,000
Total For ACL181									0.00	0	1,000,000
ACL182 On 20/06/2017 Spot Bond				102.80859		102.78799			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				101.51255		101.49065			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				102.37535		102.35315			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				101.61818		101.59476			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				101.57496		101.55276			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				101.65825		101.63488			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.68377		101.66004			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				101.50625		101.48693			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				101.69955		101.68004			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				101.68975		101.66594			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				101.68975		101.66594			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				101.78433		101.75853			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				101.58884		101.56585			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				101.78620		101.76102			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				103.14257		103.11922			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				101.78433		101.75853			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				99.40368		99.38402			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				101.72315		101.69887			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.70616		101.68148			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				147.81535		146.28046			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				148.86404		147.31807			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL20€ On 20/03/2016 Spot Bond				101.49102		101.46943				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				101.47732		101.45592				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.26405		100.24244				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.51450		101.49257				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL21€ On 20/06/2018 Spot Bond				100.67899		100.65635				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL21€ On 20/09/2020 Spot Bond				101.57906		101.55620				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.49298		101.47135				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				101.49102		101.46943				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				101.62694		101.60401				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21€ On 11/05/2020 Spot Bond				100.51522		100.49096				0.00	0	505,000,000
Total ACL218 SPOT										0.00	0	505,000,000
Total For ACL218										0.00	0	505,000,000
ACL21€ On 26/01/2021 Spot Bond				100.85490		100.83160				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22€ On 26/01/2021 Spot Bond				100.84106		100.81813				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				99.78606		99.76284			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.78025		100.75612			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				100.75931		100.73600			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.14670		100.03524			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	78.48395	100.00000	78.16230			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	33.98212	100.00000	33.89980			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.39420	100.00000	15.35691			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	1.67501	100.00000	1.67096			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.16036		100.14251			0.00	0	0
Total AGN001 SPOT									0.00	0	0
Total For AGN001									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.24726		100.22661			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.27104					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	83.48863	100.00000	83.30143			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				100.28686					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	83.50913	100.00000	83.32189			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.91563		100.89408			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.00512		100.98152			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.12432		101.09798			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				100.87704		100.85613			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			8.16000	101.49578	8.15500	101.47659		90,771,024,000.00		11,123,900	11,123,900
Total AHF3A2 SPOT								90,771,024,000.00		11,123,900	11,123,900
Total For AHF3A2								90,771,024,000.00		11,123,900	11,123,900
AHF3B On 18/10/2039 Spot Bond				101.12588		101.09922		0.00		0	0
Total AHF3B1 SPOT								0.00		0	0
Total For AHF3B1								0.00		0	0
AHF3C On 18/10/2039 Spot Bond				101.30784		101.27693		0.00		0	0
Total AHF3C1 SPOT								0.00		0	0
Total For AHF3C1								0.00		0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.11608	100.00000	36.99014		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	9.65085	100.00000	9.61811		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			9.27000	101.94018	9.26500	101.92969		1,711,187,307,000.00		184,594,100	3,084,594,100
Total AIR01 SPOT								1,711,187,307,000.00		184,594,100	3,084,594,100
Total For AIR01								1,711,187,307,000.00		184,594,100	3,084,594,100
AIR02 On 30/04/2023 Spot Bond			9.83000	113.75353	9.83000	113.72371		289,951,578,000.00		29,496,600	29,496,600
Total AIR02 SPOT								289,951,578,000.00		29,496,600	29,496,600
Total For AIR02								289,951,578,000.00		29,496,600	29,496,600
AIR03 On 09/03/2016 Spot Bond			7.62500	101.41364	7.63500	101.38792		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.51000	100.86614	9.50500	100.86964			699,283,614,000.00	73,531,400	73,531,400
Total AIR04 SPOT									699,283,614,000.00	73,531,400	73,531,400
Total For AIR04									699,283,614,000.00	73,531,400	73,531,400
AIR04U On 26/10/2029 Spot Bond			100.00000	15.42550	100.00000	15.39136			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.14000	101.51848	10.14000	101.49120			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.66000	171.66539	2.67000	171.45394			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				101.87844		101.85616			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				101.45815		101.43654			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				101.56930		101.54603			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				100.57986		100.55678			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.43732		101.41753			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.14155		100.11320			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				101.50223		101.48163			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				101.54659		101.52480				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				102.16237		102.13253				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				99.87932		99.86211				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				93.94000		93.94000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				99.87932		99.86211				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				114.97904		114.95774				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.70000	236.95308	2.64000	238.77110				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				100.30420		100.28000				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				113.30716		113.28756				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				100.49254		100.47005				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.71500	210.11100	2.65500	211.79703				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 20/12/2016 Spot Bond				101.40490		101.38453				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 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
ASN048 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
ASN051 On 24/09/2016 Spot Bond				101.42691		101.40629				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				101.03682		101.01599				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				101.01679		100.99498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.95167		100.92810				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.84189		100.81824				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.78160		100.75828				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.55837		98.55691				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 13/11/2015 Spot Bond				100.01105		100.01120				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 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
ASN064 On 01/06/2018 Spot Bond				100.02110		100.00000				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.61201		101.59138				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.56841		100.54642				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 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
ASN070 On 30/06/2016 Spot Bond				101.44067		101.42366				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				87.89592		85.91461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				101.18103		101.16179				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 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
ASN077 On 20/06/2020 Spot Bond				100.86453		100.83811				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.61876		100.59653				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				99.82059		99.79822				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.19200		100.16796				0.00	16,208,000,000	33,421,900,000
Total ASN083 SPOT										0.00	16,208,000,000	33,421,900,000
Total For ASN083										0.00	16,208,000,000	33,421,900,000
ASN083 On 03/09/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 20/12/2016 Spot Bond			100.00000	41.66561	100.00000	41.57339				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	24.28839	100.00000	24.22955				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	24.39198	100.00000	24.33290				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.92579	100.00000	23.86783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	31.57822	100.00000	31.50172			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	45.19899	100.00000	45.08950			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	18.67135	100.00000	18.62612			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	44.39138	100.00000	44.28385			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	64.20407	100.00000	64.04853			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	1.24361	100.00000	1.23865			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				99.76896		101.61496			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.37358		101.35366			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				101.69325		101.67292			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			9.27000	105.50068	9.26500	105.48784		2,301,134,742,000.00	248,234,600	248,234,600	
Total BAW11 SPOT								2,301,134,742,000.00	248,234,600	248,234,600	
Total For BAW11								2,301,134,742,000.00	248,234,600	248,234,600	
BAW13 On 17/04/2017 Spot Bond				101.50651		101.48568		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				100.77230		100.75182		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.77337		99.75288				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.10428		100.08353				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			9.81000	101.28808	9.80500	101.28163				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.94000	105.23473	6.94500	105.21440		40,252,000,000,000.00		5,800,000,000	2,900,000,000	
Total BAW2 SPOT								10,252,000,000,000.00		5,800,000,000	2,900,000,000	
Total For BAW2								10,252,000,000,000.00		5,800,000,000	2,900,000,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	89.53771	100.00000	89.32039				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			9.96000	100.93216	9.95500	100.92872				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				103.56781		103.54658				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			8.97500	105.93639	8.97000	105.92042				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			10.95542	102.70235	10.95373	102.67250				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			10.87915	102.04982	10.88045	102.01971				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			10.87359	102.04058	10.87462	102.01052				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				101.90256		101.87249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.95134	102.03277	10.95627	102.00201				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			11.93992	101.73245	11.91633	101.74715				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				101.94608		101.91532				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				101.94608		101.91532				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				101.94615		101.91539				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			11.20542	101.85705	11.20373	101.82676				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			11.12933	102.11034	11.13117	102.07913				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			10.87915	102.04983	10.88045	102.01972				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	102.21986	11.06000	102.18931				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			10.27647	101.87073	10.26675	101.84790				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				102.55747		102.52996				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				101.84091		101.81156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.84091		101.81156				0.00	0	10,000,000
Total BAYA19 SPOT										0.00	0	10,000,000
Total For BAYA19										0.00	0	10,000,000
BAYA19 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
BAYA22 On 30/06/2017 Spot Bond			7.66820	97.69571	7.98848	97.27006				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.75000	100.84953	11.74500	100.82586				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.67500	99.13107	11.67000	99.10904				0.00	0	80,000,000
Total BAYA26 SPOT										0.00	0	80,000,000
Total For BAYA26										0.00	0	80,000,000
BAYA26 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
BAYA27 On 31/12/2015 Spot Bond				101.68523		101.65862				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.60827	9.28000	101.58294				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.80405		101.77473				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.57000	98.81578	11.56500	98.79537				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.75228		101.72379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.79542		101.76625				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.79542		101.76625				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.73155		101.70341				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.81529		101.78661				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.81529		101.78661				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.73501		101.70681				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.75479		101.72708				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.81539		101.78672				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.42415		101.40169				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.49303		101.46873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.95542	103.21956	13.95373	103.18132				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB08 On 31/12/2016 Spot Bond			15.26154	102.79161	15.24840	102.76515				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB09 On 31/03/2017 Spot Bond			14.16507	102.53187	14.14957	102.50501				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB10 On 30/06/2019 Spot Bond				102.35488		102.31661				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB11 On 31/12/2019 Spot Bond				102.35488		102.31661				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB12 On 31/03/2020 Spot Bond				102.35488		102.31661				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB13 On 30/09/2020 Spot Bond				102.44072		102.40103				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB14 On 30/09/2018 Spot Bond				102.05398		102.02061				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	39.81083	100.00000	39.73530				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.82856	100.00000	21.77568				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.86644	100.00000	19.81831				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.26324	100.00000	12.23353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.26324	100.00000	12.23353				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	14.82683	100.00000	14.79091				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	12.84720	100.00000	12.81608				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				100.83524		100.81498				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				101.11485		101.09500				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				100.92964		100.90976				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	10.63590	100.00000	10.61014				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	10.63590	100.00000	10.61014				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	99.45504	100.00000	99.18478				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	87.74038	100.00000	87.52998				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.03000	185.09150	2.04000	184.99606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.35000	159.48350	8.35000	159.44776			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.35000	159.87786	8.35000	159.84204			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.73500	98.37471	8.73500	98.35173			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			8.37000	100.22329	8.36500	100.21213			0.00	0	60,000,000
Total BEER02 SPOT									0.00	0	60,000,000
Total For BEER02									0.00	0	60,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.88774		100.86626			0.00	0	10,000,000
Total BG22A2 SPOT									0.00	0	10,000,000
Total For BG22A2									0.00	0	10,000,000
BG22A3 On 21/07/2016 Spot Bond				101.32959		101.30897			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.96349		100.94023			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.02172		100.99709			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.18425		101.15579			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.73562		100.71366				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				100.74940		100.72703				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				100.75399		100.73149				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				100.80906		100.78492				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				100.88239		100.85608				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	35.58480	100.00000	35.49859				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	35.58480	100.00000	35.49859				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				101.69841		101.67666				0.00	0	10,000,000
Total BG42A2 SPOT										0.00	0	10,000,000
Total For BG42A2										0.00	0	10,000,000
BG42A On 15/03/2017 Spot Bond				101.73079		101.70862				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			8.47500	104.54194	8.47000	104.52546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.82791		101.80450				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				102.00042		101.97478				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	25.40073	100.00000	25.33919				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	25.40073	100.00000	25.33919				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.38677		101.35998				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			11.36500	101.34846	11.36500	101.31803				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				100.73908		100.71250				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			11.25500	96.63648	11.25500	96.60772				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				104.38041		104.35945				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	83.11306	100.00000	82.93697				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				100.08959		100.06687				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.96975		100.94903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.88000	101.44699	8.87500	101.43885				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC4€ On 13/10/2015 Spot Bond				100.92814		100.90908				0.00	0	0
Total BIDC4€ SPOT										0.00	0	0
Total For BIDC4€										0.00	0	0
BIDC4€ On 06/11/2015 Spot Bond				98.82818		98.81015				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				100.22773		100.20716				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.26145		100.23803				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.22243		100.20386				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.23294		100.21349				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.25202		100.23097				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.33097		100.30331				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				100.46566		100.42509				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				100.91581		100.89087				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				100.94089		100.91527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
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				101.88220		101.85607				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				102.03603		102.00778				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				102.18354		102.15395				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				99.08251		99.06340				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				98.43291		98.41403				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				99.96452		99.94678				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				99.91132		99.89359				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				99.25882		99.24824				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				99.38149		99.36381				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				100.99305		100.97401				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				99.13485		99.11719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				99.16972		99.15205				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.91798		100.89924				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				99.25673		99.23904				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				99.07290		99.05472				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.69735		100.67838				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				98.87383		98.85567				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond				98.80836		98.79497				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				98.46238		98.44407				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.35442		100.33570				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 28/09/2015 Spot Bond				99.53834		99.52059				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC065 On 23/11/2015 Spot Bond				98.50865		98.49047				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.22498		100.20619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	42.00043	100.00000	41.89868				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.42066		101.39865				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				101.47370		101.45087				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.60883		101.58705				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.31450		100.29079				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	20.82374	100.00000	20.77330				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			9.67500	109.44586	9.67000	109.42337				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				104.71145		104.68652				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.02500	104.99008	8.02000	104.97094				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			12.77000	96.34794	12.76500	96.32744				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.15012		98.11724				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.07000	96.89782	13.06500	96.87758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.12500	103.20743	9.12000	103.19022			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.15474		97.12074			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.07000	94.21275	13.06500	94.19489			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				100.78756		100.76654			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				96.17521		96.14017			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				100.58491		100.56265			0.00	180,000,000	180,000,000
Total CBL21 SPOT									0.00	180,000,000	180,000,000
Total For CBL21									0.00	180,000,000	180,000,000
CBL22 On 06/05/2020 Spot Bond			10.76000	94.58510	10.75500	94.57527			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.36336		100.33794			0.00	0	150,000,000
Total CBL23 SPOT									0.00	0	150,000,000
Total For CBL23									0.00	0	150,000,000
CCT01 On 23/06/2023 Spot Bond			10.25500	114.63415	10.25500	114.60283			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			10.28500	110.13489	10.28500	110.10471		699,136,245,500.00		67,976,300	1,067,976,300
Total CCT02 SPOT								699,136,245,500.00		67,976,300	1,067,976,300
Total For CCT02								699,136,245,500.00		67,976,300	1,067,976,300
CCT03 On 15/03/2025 Spot Bond			10.18000	111.06834	10.18000	111.03838		4,744,782,966,000.00		466,088,700	466,088,700
Total CCT03 SPOT								4,744,782,966,000.00		466,088,700	466,088,700
Total For CCT03								4,744,782,966,000.00		466,088,700	466,088,700
CGR10 On 08/12/2016 Spot Bond				99.81827		99.78765			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.87500	105.24630	11.87000	105.21602				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.88956		101.86022				0.00	0	6,100,000,000
Total CGR13 SPOT										0.00	0	6,100,000,000
Total For CGR13										0.00	0	6,100,000,000
CGR14 On 13/02/2018 Spot Bond				102.20234		102.17288				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	112.30030	10.00000	112.27100				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.52237		101.49441				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				101.87947		101.85297				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.10195		101.07412				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.49300	100.00000	9.46336				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.97602	100.00000	18.93005				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	19.31005	100.00000	19.24977				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				100.00000	0.00000	100.00000				0.00	36,670,000,000	13,000,000,000
Total CIG02 SPOT										0.00	36,670,000,000	13,000,000,000
Total For CIG02										0.00	36,670,000,000	13,000,000,000
CIG03 On 30/06/2017 Spot Bond				101.55471		101.53017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.61530		101.58980				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.68504		101.65843				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.12583	100.00000	8.93529				0.00	0	7,000,000,000
Total CIG06 SPOT										0.00	0	7,000,000,000
Total For CIG06										0.00	0	7,000,000,000
CIG07 On 28/08/2020 Spot Bond				100.13566	100.00000	1.76500				0.00	0	15,500,000,000
Total CIG07 SPOT										0.00	0	15,500,000,000
Total For CIG07										0.00	0	15,500,000,000
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
CLN17 On 20/12/2015 Spot Bond				101.64472		101.62154				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				101.88619		101.86624				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	101.70279	10.11000	101.67555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				101.22942		101.20794				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	124.60635	2.76000	124.57891				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				107.22998		107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	124.43185	3.14000	124.40313				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.04468	8.25000	100.02233				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.87000	127.49297	2.87000	127.46452				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	125.51448	2.40000	125.48807				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				102.30024		102.26779				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.69500	103.01213	8.70500	102.97767				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.93672		100.91443				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.95667		100.93412				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.74500	103.06526	8.75500	103.03056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.74500	103.06526	8.75500	103.03056				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.79500	101.85746	8.80500	101.82172				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.68400		101.66027				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.85288		101.82676				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.41054		100.38778				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.20526		100.18087				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.22374	9.35000	100.19885				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.22374	9.35000	100.19885				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN251 On 26/03/2017 Spot Bond				102.13329		102.11254				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				101.85544		101.83421				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.20656		102.18594				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.20656		102.18594				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				102.20656		102.18594				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				101.79161		101.77012				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			9.50000	104.62771	9.49500	104.61621				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				101.33030		101.30906				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				105.03684		105.01475				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				101.81942		101.79729				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				101.80975		101.78776				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				101.82407		101.80224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.19665		100.17339			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.20455		100.17732			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN277 On 20/06/2017 Spot Bond				102.00260		101.98111			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.62743		100.60721			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN280 On 20/09/2015 Spot Bond				101.51059		101.48871			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.78156		100.75858			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.40519		100.38484			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.85467		101.82985			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.68977		101.66470			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				103.42072		103.39861			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	112.30000	10.00000	112.27100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.45613		101.43114			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.67125		101.64646				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.48978		101.46469				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.79594		101.77063				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.45618		101.43120				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.85452		101.83014				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.56222		101.53681				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				150.72447		150.72447				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.79843		102.77478				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				151.35985		151.35985				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				150.03846		150.03846				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				150.91881		150.91881				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				146.68449		146.68449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				147.00897		147.00897				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.46099		100.43662				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.05000	95.48213	11.04500	95.47745				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.57000	97.08467	11.56500	97.07851				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.49303		101.46873				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.80777		101.78163				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.45095		100.42712				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.89856		100.87590				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.81042		100.78567				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.97012	8.80500	102.94601				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.58884		101.56585				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.90711		100.88423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				142.81074		142.81074				0.00	1,188,980,000	1,188,980,000
Total CLN324 SPOT										0.00	1,188,980,000	1,188,980,000
Total For CLN324										0.00	1,188,980,000	1,188,980,000
CLN325 On 20/06/2018 Spot Bond				101.69052		101.66607				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				101.80387		101.77778				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				101.72334		101.69906				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				102.39061		102.35687				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				84.44496		84.38385				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				101.88045		101.85394				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				101.49303		101.46873				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				129.97363		129.97363				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				130.04430		130.04430				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.82660		100.80346				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.09083		102.06061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.50168		101.47724				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.37590		102.34238				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.95869		101.93108				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.50719		101.48596				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.74916		101.72386				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.81891		100.79599				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.49512		100.47187				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.45841		101.43468				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.78835		100.76620				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.02309		100.08152				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.75602		100.73362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.89321		100.87069				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.44797		101.42699				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.23000	106.54225	10.22500	106.54178				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.59651		101.57402				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.71964		100.69281				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.37000	109.00166	12.36500	108.99263				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.74820		100.72028				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.40000	102.49571	12.39500	102.48727				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.36080	10.02000	106.33254				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.74820		100.72028				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.87565		100.85178				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.92105		101.89327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.57193		101.54978				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.60532		101.58270				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.60548		101.58285				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.55703		101.53170				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.76000	104.95121	9.75500	104.94516				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.82106		101.79210				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.75501		101.72964				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.40060	10.98000	102.37086				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.94887	11.00000	104.91833				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.80149		101.77609				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.87200		100.85034				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.16000	104.73831	12.15500	104.73160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.95619		101.92791				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.60520		101.58258				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.95037		100.92448				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.71344		101.68929				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.32614		101.30490				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				101.47772		101.45690				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.51059		101.48871				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.58944		91.58944				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.59863		101.57549				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.97850				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.73548		101.71038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.21369		102.18169				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.43487		100.41189				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.43235		100.40950				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.59863		101.57549				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.80387		101.77778				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.40670		101.38451				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.38917		101.36653				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.33097		100.30331				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.41273		101.39225				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				81.85289		81.85289				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.60840		101.58512				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.63290		100.61569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.31469		101.28783				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.34106		101.31537				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.66280		100.63715				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.69285		100.66603				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.30103		100.27587				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 18/04/2028 Spot Bond			7.01000	42.51356	7.01000	42.50567				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 18/04/2028 Spot Bond				170.31249		170.82688				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			8.73500	149.40498	8.73500	149.36999				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.35000	159.48350	8.35000	159.44776				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.35000	159.87786	8.35000	159.84204				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/10/2015 Spot Bond				99.08101		99.06186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01: On 20/10/2015 Spot Bond				99.07315		99.05384				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF02: On 10/10/2016 Spot Bond				101.24492		101.22136				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03: On 10/10/2016 Spot Bond				101.55874		101.53594				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04: On 20/09/2016 Spot Bond				101.70361		101.67960				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05: On 20/12/2016 Spot Bond				101.59364		101.57119				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06: On 20/06/2017 Spot Bond				101.61530		101.59254				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07: On 10/07/2017 Spot Bond				101.23157		101.20781				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08: On 20/06/2017 Spot Bond				101.61818		101.59476				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09: On 24/07/2017 Spot Bond				100.89856		100.87590				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10: On 20/03/2018 Spot Bond				101.47341		101.45206				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11: On 20/06/2019 Spot Bond				101.56618		101.54411				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12: On 20/06/2019 Spot Bond				101.55635		101.53442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.56612		101.54405			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				101.61818		101.59476			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.17425		100.14759			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				101.16805		101.14360			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			8.87500	107.04268	8.88500	107.01204			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			8.80000	102.64464	8.79500	102.63255		2,539,839,280,000.00	288,618,100	1,120,818,100	
Total COJ04 SPOT								2,539,839,280,000.00	288,618,100	1,120,818,100	
Total For COJ04								2,539,839,280,000.00	288,618,100	1,120,818,100	
COJ05 On 05/06/2023 Spot Bond			10.40000	112.38007	10.39500	112.37679			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.40000	103.35401	7.40500	103.33209		30,015,695,000,000.00	4,056,175,000	1,056,175,000	
Total COJ06 SPOT								30,015,695,000,000.00	4,056,175,000	1,056,175,000	
Total For COJ06								30,015,695,000,000.00	4,056,175,000	1,056,175,000	
COJ07 On 23/03/2021 Spot Bond			9.97000	108.15459	9.96500	108.14741		2,079,369,122,000.00	208,562,600	208,562,600	
Total COJ07 SPOT								2,079,369,122,000.00	208,562,600	208,562,600	
Total For COJ07								2,079,369,122,000.00	208,562,600	208,562,600	
COJG0 On 09/06/2024 Spot Bond			10.01000	103.31036	10.00500	103.31174		6,370,009,646,000.00	636,364,600	636,364,600	
Total COJG01 SPOT								6,370,009,646,000.00	636,364,600	636,364,600	
Total For COJG01								6,370,009,646,000.00	636,364,600	636,364,600	
COT01 On 03/04/2023 Spot Bond			10.38000	97.21095	10.37500	97.20879		7,363,938,414,000.00	709,435,300	709,435,300	
Total COT01 SPOT								7,363,938,414,000.00	709,435,300	709,435,300	
Total For COT01								7,363,938,414,000.00	709,435,300	709,435,300	
COT02 On 03/04/2028 Spot Bond			11.08000	98.31869	11.08000	98.28973		0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.08000	91.34179	11.08000	91.31488				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.02372		100.08198				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	12.02910	100.00000	11.99996				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				100.17059		100.14761				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				101.49699		101.47564				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.12828		100.10687				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.59299		102.57334				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.17717	100.00000	11.15009				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	13.82720	100.00000	13.79370				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	50.10552	100.00000	49.88518				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.73500	98.10525	11.73000	98.09915				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
DEN381 On 10/06/2018 Spot Bond			100.00000	17.46920	100.00000	17.42688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	10.53108	100.00000	10.50557				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	18.08903	100.00000	18.04521				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				100.73037		100.71053				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.00000	100.77928	7.99500	100.76708				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.25251		100.23303				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				100.15984		100.13821				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				99.98168		99.96320				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	86.45938	100.00000	86.25877				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				99.85912		99.83858				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.23493		101.21209				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				100.64145		100.61960				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				100.51644		100.49658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.54141		100.52048			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.08694		102.05677			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.45089		101.41410			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.81363		101.78741			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				56.87192		56.82156			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			9.50000	99.79230	9.49500	99.78862		1,308,153,800,000.00	137,700,400	137,700,400	
Total DV2021 SPOT								1,308,153,800,000.00	137,700,400	137,700,400	
Total For DV2021								1,308,153,800,000.00	137,700,400	137,700,400	
DV21 On 15/06/2016 Spot Bond			7.59500	108.73920	7.60500	108.70916		337,531,673,500.00	44,441,300	44,441,300	
Total DV21 SPOT								337,531,673,500.00	44,441,300	44,441,300	
Total For DV21								337,531,673,500.00	44,441,300	44,441,300	
DV22 On 07/02/2020 Spot Bond			9.27500	101.27877	9.27500	101.25383		43,167,394,287,500.00	4,654,166,500	3,037,366,500	
Total DV22 SPOT								13,167,394,287,500.00	4,654,166,500	3,037,366,500	
Total For DV22								13,167,394,287,500.00	4,654,166,500	3,037,366,500	
DV23 On 27/02/2023 Spot Bond			9.70000	101.72984	9.69500	101.73012		6,333,815,790,000.00	652,970,700	1,701,870,700	
Total DV23 SPOT								6,333,815,790,000.00	652,970,700	1,701,870,700	
Total For DV23								6,333,815,790,000.00	652,970,700	1,701,870,700	
DV24 On 18/02/2024 Spot Bond			9.64000	100.67127	9.63500	100.67407		1,465,984,684,000.00	152,073,100	152,073,100	
Total DV24 SPOT								1,465,984,684,000.00	152,073,100	152,073,100	
Total For DV24								1,465,984,684,000.00	152,073,100	152,073,100	
DV29 On 18/02/2029 Spot Bond			9.69000	103.44998	9.69000	103.42338		2,665,178,298,000.00	275,044,200	275,044,200	
Total DV29 SPOT								2,665,178,298,000.00	275,044,200	275,044,200	
Total For DV29								2,665,178,298,000.00	275,044,200	275,044,200	
DVC007 On 15/09/2015 Spot Bond				101.48017		101.46062		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.25147		100.23208				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC008 On 15/09/2015 Spot Bond				101.55541		101.53584				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC010 On 11/06/2016 Spot Bond				99.83189		99.81274				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC011 On 26/01/2016 Spot Bond				100.70628		100.68707				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC012 On 25/06/2016 Spot Bond				101.30525		101.28522				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC013 On 24/02/2016 Spot Bond				100.15144		100.13249				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC014 On 24/08/2016 Spot Bond				100.15293		100.13379				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.35794		100.33710				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.08502		101.06508				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				100.80555		100.78501				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.38500	121.41035	8.38500	121.38325				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				97.79650		97.74391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
EL037 On 31/01/2037 Spot Bond			2.47000	99.53182	2.47000	99.51069				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			2.15000	126.50927	2.16000	126.34762				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			2.15000	113.91010	2.16000	113.74703				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.07000	114.74294	2.08000	114.57551				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			2.30000	104.34415	2.24000	105.15444				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			2.45000	99.98941	2.45000	99.96823				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			9.81000	103.87772	9.80500	103.87015				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.71000	103.98546	9.70500	103.98023				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.13000	102.82196	10.13000	102.79435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.32500	97.74533	10.32500	97.71838			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			10.46500	104.83414	10.46500	104.80448			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			10.23000	102.03498	10.23000	102.00709		2,608,051,545,000.00		254,941,500	254,941,500
Total EMM06 SPOT								2,608,051,545,000.00		254,941,500	254,941,500
Total For EMM06								2,608,051,545,000.00		254,941,500	254,941,500
EPF002 On 28/05/2018 Spot Bond				100.10617		100.08493			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				99.76345		101.65256			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				100.59572		100.57305			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				100.57380		100.55195			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.30170		100.27891			0.00	1,960,000,000	490,000,000
Total EPF006 SPOT									0.00	1,960,000,000	490,000,000
Total For EPF006									0.00	1,960,000,000	490,000,000
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.97822			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	8.81835	100.00000	100.00000			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.54524		100.52452			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.18777		100.16548			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				100.17113		100.15208				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1 On 22/08/2016 Spot Bond				100.18068		100.16057				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.28362		102.25715				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				96.79939		96.76775				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.21334		100.18797				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			10.35000	99.65414	10.34500	99.63757				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.40678		98.38115				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.01798		97.99036				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.36159		100.33785				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.38304		100.35795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.33646		100.31536				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				100.32116		100.30103				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.33179		100.31099				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.33164		100.30979				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.32734		100.30575				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.34671		100.32391				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.36124		100.33752				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.30000	99.94824	6.30000	99.96549				0.00	0	0
Total ES15 SPOT										0.00	0	0
Total For ES15										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.17000	105.90521	8.16500	105.89388		63,816,053,825,000.00		7,811,022,500	31,384,400,000	

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 ES18 SPOT									3,816,053,825,000.00	7,811,022,500	31,384,400,000
Total For ES18									3,816,053,825,000.00	7,811,022,500	31,384,400,000
ES23 On 25/01/2023 Spot Bond			8.89500	106.93683	8.89000	106.93925			3,265,775,233,500.00	367,147,300	7,801,503,400
Total ES23 SPOT									3,265,775,233,500.00	367,147,300	7,801,503,400
Total For ES23									3,265,775,233,500.00	367,147,300	7,801,503,400
ES26 On 02/04/2026 Spot Bond			9.18000	94.38570	9.18000	94.36255			10,933,084,404,000.00	1,190,967,800	18,555,067,800
Total ES26 SPOT									10,933,084,404,000.00	1,190,967,800	18,555,067,800
Total For ES26									10,933,084,404,000.00	1,190,967,800	18,555,067,800
ES33 On 15/09/2033 Spot Bond			9.79500	84.22486	9.79500	84.20298			23,505,555,168,000.00	2,399,750,400	75,318,681,700
Total ES33 SPOT									23,505,555,168,000.00	2,399,750,400	75,318,681,700
Total For ES33									23,505,555,168,000.00	2,399,750,400	75,318,681,700
ES42 On 25/04/2042 Spot Bond			9.86000	90.26643	9.86000	90.24269			2,796,759,420,000.00	283,647,000	94,391,041,400
Total ES42 SPOT									2,796,759,420,000.00	283,647,000	94,391,041,400
Total For ES42									2,796,759,420,000.00	283,647,000	94,391,041,400
EXX01 On 19/05/2017 Spot Bond				99.29065		99.26560			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.40730		97.38035			0.00	20,000,000	10,000,000
Total EXX02 SPOT									0.00	20,000,000	10,000,000
Total For EXX02									0.00	20,000,000	10,000,000
FIFB02 On 17/04/2016 Spot Bond				100.97799		100.95643			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.43960		101.41827			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.26486		100.24118			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.24359		100.22205			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00001		99.98141			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				102.83445		102.81490			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.62495		101.60513				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				99.90352		99.88424				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				100.40316		100.38389				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.17320		100.15393				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.17924		100.15929				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12067	100.00000	0.12029				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	0.12067	100.00000	0.12029				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	11.11930	100.00000	11.09237				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.82313	100.00000	10.79691				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				101.65513		101.63394				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				100.83814		100.81386				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				101.84931		101.82562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.97873		101.95337			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			9.67000	98.43128	9.66500	98.41947		576,490,588,000.00		59,616,400	59,616,400
Total FRB05 SPOT								576,490,588,000.00		59,616,400	59,616,400
Total For FRB05								576,490,588,000.00		59,616,400	59,616,400
FRB08 On 10/06/2016 Spot Bond				101.57584		101.55708			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				101.57577		101.55700			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				100.85064		100.82748			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				103.89321		103.87068			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				99.99981		99.97781			0.00	0	20,000,000
Total FRB12 SPOT									0.00	0	20,000,000
Total For FRB12									0.00	0	20,000,000
FRB13 On 02/06/2026 Spot Bond				99.99981		99.97742			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.46000	100.53137	10.45500	100.52432			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				99.87296		99.84720			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				101.47511		101.44835			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				101.49743		101.47026			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.52000	106.39548	10.51500	106.37969			2,347,733,672,000.00	223,168,600	223,168,600
Total FRBC21 SPOT									2,347,733,672,000.00	223,168,600	223,168,600
Total For FRBC21									2,347,733,672,000.00	223,168,600	223,168,600
FRBC2 On 21/12/2018 Spot Bond				102.92075		102.89652			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.17000	135.82245	2.17000	135.79471			2,604,000,000,000.00	1,200,000,000	600,000,000
Total FRBI22 SPOT									2,604,000,000,000.00	1,200,000,000	600,000,000
Total For FRBI22									2,604,000,000,000.00	1,200,000,000	600,000,000
FRBI23 On 07/12/2023 Spot Bond			2.16000	281.80406	2.17000	281.55503			1,166,400,000,000.00	540,000,000	270,000,000
Total FRBI23 SPOT									1,166,400,000,000.00	540,000,000	270,000,000
Total For FRBI23									1,166,400,000,000.00	540,000,000	270,000,000
FRBI25 On 31/01/2025 Spot Bond			2.36500	114.78665	2.36500	114.76259			236,500,000,000.00	100,000,000	100,000,000
Total FRBI25 SPOT									236,500,000,000.00	100,000,000	100,000,000
Total For FRBI25									236,500,000,000.00	100,000,000	100,000,000
FRBI28 On 31/03/2028 Spot Bond			2.98000	157.73471	2.99000	157.53369			1,788,000,000,000.00	600,000,000	300,000,000
Total FRBI28 SPOT									1,788,000,000,000.00	600,000,000	300,000,000
Total For FRBI28									1,788,000,000,000.00	600,000,000	300,000,000
FRBI33 On 07/12/2033 Spot Bond			3.21000	196.46483	3.15000	198.01378			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			7.22000	106.47620	7.22500	106.45499			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.55800	67.67525	7.56000	67.65650			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			9.39000	43.08709	9.39000	43.07507			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			9.63000	41.72055	9.63000	41.70868			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				99.97113		99.94228			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 20/06/2017 Spot Bond				101.90008		101.87330				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.64477		101.62160				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.80584		101.78038				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				101.78433		101.75853				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				101.70029		101.67570				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				102.07991		102.05123				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.75501		101.72964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124:On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				101.86637		101.83939				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133:On 20/09/2017 Spot Bond				102.30139		102.26812				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				102.23318		102.20090				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	24.92569	100.09221	24.86525				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				101.59276		101.56970				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				108.15448		108.00633				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14:On 20/09/2015 Spot Bond				102.11581		102.08597				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				102.08044		102.06158				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				101.76645		101.74155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.78612		101.76095				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				101.63097		101.60799				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				101.66706		101.64295				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				102.18445		102.15287				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				101.63773		101.61404				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	67.39664	13.22500	67.37281				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				101.54385		101.52150				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.54581		101.52343				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				102.27314		102.24108				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.61622		101.59283				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.59500	103.46788	3.59500	103.44279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				101.68661		101.66221				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				101.68661		101.66221				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17(On 21/02/2018 Spot Bond				100.28371		100.26001				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 30/06/2017 Spot Bond				101.49303		101.46873				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				99.68755		99.66360				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				101.58884		101.56585				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				101.55167		101.52921				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.71250		100.68592				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				101.81754		101.79126				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.47618		100.45443				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.70535		100.67905				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.93586		100.91034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.08694		102.05677				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.10410		102.07442				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.53407		101.51185				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.66706		101.64295				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.66706		101.64295				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				101.57980		101.55961				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.29649		101.27537				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.36743		101.34515				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.27809		101.25845				0.00	800,000,000	400,000,000
Total FRC193 SPOT										0.00	800,000,000	400,000,000
Total For FRC193										0.00	800,000,000	400,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.12084		101.10050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				101.76088		101.73542				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				101.10483		101.08438				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				101.25972		101.24006				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				101.08062		101.06014				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.08355		101.06302				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				101.04171		101.01877				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.94612		100.92524				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.04171		101.01877				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.94229		100.92149				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.63570		100.61154				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.63708	8.75000	100.61342				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.48911		101.46643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.30953	100.00000	11.28213				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.36779	100.00000	10.34267				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				96.88313		96.85010				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.99683	100.00000	12.96535				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				101.72571		101.70074				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 29/10/2017 Spot Bond			100.00000	29.86316	100.00000	29.79081				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.59386		100.57024				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	8.91639	100.00000	8.89479				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	21.51578	100.00000	21.46366				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.59382		100.57020				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	21.48813	100.00000	21.43607				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.59242		100.56884				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond				100.56367		100.54121			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				100.66705		100.64352			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				100.62780		100.60563			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			2.98000	129.55247	2.98000	129.52320			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				100.46899		100.44693			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				100.46305		100.44126			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				100.46305		100.44126			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22(On 20/05/2020 Spot Bond				100.29899		100.27468			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				101.69286		101.67267			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22(On 16/09/2016 Spot Bond				101.55222		101.53182			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22(On 30/03/2017 Spot Bond				101.64194		101.61602			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				101.75501		101.72964			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 25/06/2018 Spot Bond				101.44631		101.42447			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23 On 15/07/2016 Spot Bond				100.96923		100.94854			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.84000	123.05788	3.84000	123.02593			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.76253		101.73769			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.95467		101.93131			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.84690		100.82311			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.51000	125.62836	3.51000	125.59818			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.79394		101.76865			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56000	125.26520	3.56000	125.23495			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.54000	125.41032	3.54000	125.38009			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			2.91000	130.81629	2.91000	130.78697			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			2.98000	141.89285	2.98000	141.86069				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				100.94605		100.91949				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				101.56614		101.54407				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				101.78219		101.75708				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.07270		102.04347				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				101.99813		101.96996				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				101.71203		101.68726				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				101.71006		101.68533				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				101.52581		101.50632				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	14.45209	100.00000	14.41709				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02U On 01/06/2016 Spot Bond			100.00000	51.32570	100.00000	51.20000				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	31.41718	100.00000	31.34107				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD111 On 08/11/2016 Spot Bond			100.00000	34.21337	100.00000	34.10655			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	12.97194	100.00000	12.94052			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				101.43790		101.41919			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				102.00442		101.98496			0.00	628,650,000	209,550,000
Total FRJ17 SPOT									0.00	628,650,000	209,550,000
Total For FRJ17									0.00	628,650,000	209,550,000
FRJ18 On 21/02/2018 Spot Bond				101.19229		101.17033			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				100.79061		100.77002			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.55107		99.52938			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				99.61365		99.59129			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				102.35706		102.33532			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.22800	103.59137	2.22800	103.57005			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57000	112.02047	2.57000	111.99638			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.85605		100.83531			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond			10.38000	101.14826	10.38000	101.12009			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.14826	10.38000	101.12009			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 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
FRS107 On 30/01/2016 Spot Bond				100.86439		100.83876			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71000	109.34575	2.71000	109.32183			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.65000	211.98828	2.59000	213.69323			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68000	109.91239	2.68000	109.88844			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.68000	211.11931	2.62000	212.81550			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.93487		100.90791			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.45000	113.96132	2.45000	113.93718			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.77000	108.22294	2.77000	108.19909			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				52.37000		50.76800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			2.87500	106.29121	2.87500	106.26749			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			2.80000	207.68674	2.74000	209.34833			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			2.85000	206.27674	2.79000	207.92414			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			2.38000	100.36499	2.38000	100.34392			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			2.88000	205.43637	2.82000	207.07531			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15000	101.42568	3.15000	101.40230			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.02000	157.07477	3.03000	156.87455			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			3.60000	94.03338	3.60000	94.01057			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.01000	157.23944	3.02000	157.03903			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				102.12384		102.10521			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.07000	156.22419	3.08000	156.02381			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.39000	191.98560	3.33000	193.48777			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 24/03/2020 Spot Bond				84.05456		83.71578			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			3.53000	95.13904	3.53000	95.11616			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			3.50000	95.61777	3.50000	95.59483			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			3.31000	98.71888	3.31000	98.69571			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			2.88000	159.39871	2.89000	159.19571			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			3.16000	197.79265	3.10000	199.35488			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				100.41208		100.39327			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			2.28000	279.51769	2.29000	279.27009			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			2.17000	281.61268	2.18000	281.36376			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			2.89000	268.23333	2.90000	267.99281			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64000	132.14332	2.64000	132.11466			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				100.82013		100.79774			0.00	81,295,200	81,295,200
Total FRS49 SPOT									0.00	81,295,200	81,295,200
Total For FRS49									0.00	81,295,200	81,295,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.17000	131.66946	2.17000	131.64256			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				100.98482		100.96168			0.00	1,200,000,000	300,000,000
Total FRS56 SPOT									0.00	1,200,000,000	300,000,000
Total For FRS56									0.00	1,200,000,000	300,000,000
FRS59 On 07/10/2016 Spot Bond				101.23880		101.21675			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				100.65127		100.62829			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			2.55000	108.99591	2.55000	108.97252			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	27.31141	104.97509	27.24156			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	38.27818	101.07593	38.18455			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	31.02545	100.44759	30.94999			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	36.55477	100.76967	36.46560			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.17000	119.83807	2.11000	121.27368			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.31000	115.32424	2.31000	115.30024			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				98.94414		98.94304			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			2.34000	115.03066	2.34000	115.00663			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.03535		100.09116			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			2.37000	351.99473	2.38000	351.68238			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				100.48392		100.46127			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.13397		100.02449			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			7.39500	104.30512	7.37500	104.30428		350,486,025,000.00		47,395,000	47,395,000
Total FRX16 SPOT								350,486,025,000.00		47,395,000	47,395,000
Total For FRX16								350,486,025,000.00		47,395,000	47,395,000
FRX17 On 15/09/2017 Spot Bond			8.07500	104.72739	8.07000	104.71414		0.00		0	0
Total FRX17 SPOT								0.00		0	0
Total For FRX17								0.00		0	0
FRX18 On 14/04/2018 Spot Bond			8.39000	108.88921	8.38500	108.87667		154,942,325,000.00		18,467,500	2,018,467,500
Total FRX18 SPOT								154,942,325,000.00		18,467,500	2,018,467,500
Total For FRX18								154,942,325,000.00		18,467,500	2,018,467,500
FRX19 On 15/11/2019 Spot Bond			9.04500	102.51183	9.04500	102.48719		3,577,215,190,500.00		395,490,900	1,162,790,900
Total FRX19 SPOT								3,577,215,190,500.00		395,490,900	1,162,790,900
Total For FRX19								3,577,215,190,500.00		395,490,900	1,162,790,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			9.32000	101.40296	9.31500	101.39733			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			10.06000	88.08353	10.05500	88.08351			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.10000	106.28840	10.10000	106.25980		6,931,425,980,000.00	686,279,800	726,279,800	
Total FRX24 SPOT								6,931,425,980,000.00	686,279,800	726,279,800	
Total For FRX24								6,931,425,980,000.00	686,279,800	726,279,800	
FRX26 On 01/10/2026 Spot Bond			10.57000	97.09158	10.57000	97.06426			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.86000	92.86111	10.86000	92.83442			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.98000	89.40307	10.98000	89.37711		15,152,400,000,000.00	1,380,000,000	690,000,000	
Total FRX31 SPOT								15,152,400,000,000.00	1,380,000,000	690,000,000	
Total For FRX31								15,152,400,000,000.00	1,380,000,000	690,000,000	
FRX45 On 14/04/2045 Spot Bond			10.33000	81.65085	10.33000	81.62838			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				101.39913		101.37941			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				101.41879		101.39879			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				101.46788		101.44719			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.54647		101.52468			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				101.60541		101.58279			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1D1 On 20/03/2038 Spot Bond				101.86069		101.83447			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				100.26329		100.24174			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.12557		100.10368			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.27273		100.25044			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.28319		100.26010			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.29191		100.26814			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.33020		100.30346			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.32393	100.00000	2.31830			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.38989	100.00000	0.38895			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.27872	100.00000	10.25382				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	1.72448	100.00000	1.72031				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	0.28932	100.00000	0.28862				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.09392		101.07241				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			9.47500	103.72790	9.47000	103.70898				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.16159		100.14137				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.16688		100.14600				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.16900		100.14785				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.18273		100.15985				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.19957		100.17458				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.21005		100.18376				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
GPT34 On 11/11/2015 Spot Bond				100.40323		100.38490				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.84532	100.00000	11.81663				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	24.46281	100.00000	24.40354				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.57164	100.00000	11.54360				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.82233	100.00000	10.78854				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.75689		100.73628			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				100.78563		100.76423			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				100.82127		100.79890			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				100.87071		100.84698			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				100.72095		100.69992			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				101.01525		100.99395			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				102.24957		102.22992			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				99.81839		99.79774			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.27118		100.24695			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				101.45568		101.43465			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	1,348,400,000
Total GRX01U SPOT									0.00	0	1,348,400,000
Total For GRX01U									0.00	0	1,348,400,000
GSIZ16 On 23/09/2016 Spot Bond				101.83553		101.81356			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.80474		100.77807			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	9.94945	100.00000	9.92536			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				101.65534		101.63418			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				100.64604		100.62410			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				100.65332		100.63113			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC22 On 13/10/2015 Spot Bond				101.27055		101.25240			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				100.47726		100.45890			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	10.50279	100.00000	10.45610			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.50279	100.00000	10.45610				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.14150	100.00000	11.09197				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.14150	100.00000	11.09197				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	11.98996	100.00000	11.93723				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.96270	100.00000	11.90951				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.96638	100.00000	12.90873				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.01877		100.99633			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.18136		101.15664			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				100.50428		100.48038			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	112.30000	10.00000	112.27100			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			9.35500	101.13411	9.35000	101.11571			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.32673		100.30027			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.30763		100.28265			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			8.58500	105.44842	8.58500	105.42432		10,591,994,432,000.00	1,233,779,200	2,885,117,800	
Total HWAY20 SPOT								10,591,994,432,000.00	1,233,779,200	2,885,117,800	
Total For HWAY20								10,591,994,432,000.00	1,233,779,200	2,885,117,800	
HWAY2 On 07/12/2023 Spot Bond			2.05000	283.91957	2.06000	283.66925		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			2.03000	290.75236	2.04000	290.47620		168,490,000,000.00	83,000,000	83,000,000	
Total HWAY24 SPOT								168,490,000,000.00	83,000,000	83,000,000	
Total For HWAY24								168,490,000,000.00	83,000,000	83,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			9.79500	96.16133	9.79500	96.13634			2,323,219,239,000.00	237,184,200	2,307,184,200
Total HWAY34 SPOT									2,323,219,239,000.00	237,184,200	2,307,184,200
Total For HWAY34									2,323,219,239,000.00	237,184,200	2,307,184,200
HWAY3 On 31/07/2035 Spot Bond			9.81500	95.91110	9.81500	95.88613			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	38.27063	100.00000	38.17792			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	92.15614	100.00000	91.92747			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	42.20136	100.00000	42.09913			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	33.81767	100.00000	33.73575			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	112.30000	10.00000	112.27100			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.70000	121.47915	1.70000	121.45586			6,021,060,000,000.00	3,541,800,000	50,382,700,000
Total I2025 SPOT									6,021,060,000,000.00	3,541,800,000	50,382,700,000
Total For I2025									6,021,060,000,000.00	3,541,800,000	50,382,700,000
I2033 On 28/02/2033 Spot Bond			1.79500	101.97787	1.79500	101.95799			10,770,000,000,000.00	6,000,000,000	3,100,000,000
Total I2033 SPOT									10,770,000,000,000.00	6,000,000,000	3,100,000,000
Total For I2033									10,770,000,000,000.00	6,000,000,000	3,100,000,000
I2038 On 31/01/2038 Spot Bond			1.95000	124.84668	1.95000	124.82191			189,576,660,000,000.00	97,218,800,000	171,250,164,800
Total I2038 SPOT									189,576,660,000,000.00	97,218,800,000	171,250,164,800
Total For I2038									189,576,660,000,000.00	97,218,800,000	171,250,164,800
I2046 On 31/03/2046 Spot Bond			1.98500	125.68330	1.98500	125.65822			2,427,655,000,000.00	1,223,000,000	69,339,700,000
Total I2046 SPOT									2,427,655,000,000.00	1,223,000,000	69,339,700,000
Total For I2046									2,427,655,000,000.00	1,223,000,000	69,339,700,000
I2050 On 31/12/2050 Spot Bond			2.04000	132.22701	2.04000	132.20046			206,529,600,000,000.00	101,240,000,000	76,082,651,900
Total I2050 SPOT									206,529,600,000,000.00	101,240,000,000	76,082,651,900
Total For I2050									206,529,600,000,000.00	101,240,000,000	76,082,651,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21 On 15/03/2016 Spot Bond			8.29500	105.03630	8.30500	105.00791			33,180,000,000,000.00	4,000,000,000	1,000,000,000
Total IBL21 SPOT									33,180,000,000,000.00	4,000,000,000	1,000,000,000
Total For IBL21									33,180,000,000,000.00	4,000,000,000	1,000,000,000
IBL22 On 15/03/2018 Spot Bond			8.22500	108.60168	8.22000	108.58943			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			8.11500	100.47129	8.12500	100.44049			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				100.64143		100.61958			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			1.75000	132.92091	1.75000	132.89525			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			2.24000	135.26719	2.24000	135.23930			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				101.80572		101.78563			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.34500	104.60950	8.34000	104.59762			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				102.23299		102.21270			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.44163		100.42143			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.00000	98.77283	8.99500	98.76286			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.50500	93.04018	9.50500	93.01670			835,550,332,000.00	87,906,400	2,436,606,400
Total IBL46 SPOT									835,550,332,000.00	87,906,400	2,436,606,400
Total For IBL46									835,550,332,000.00	87,906,400	2,436,606,400
IBL48 On 19/03/2016 Spot Bond				101.49421		101.47448			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			8.87500	99.57007	8.87000	99.55754			13,347,673,400,000.00	1,503,963,200	537,163,200
Total IBL49 SPOT									13,347,673,400,000.00	1,503,963,200	537,163,200
Total For IBL49									13,347,673,400,000.00	1,503,963,200	537,163,200
IBL50 On 02/08/2020 Spot Bond			9.44500	99.41979	9.44500	99.39486			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				100.59858		100.57780			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				99.78804		99.76590			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			7.74000	100.21719	7.75000	100.18787			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.78000	99.02607	8.77500	99.01543			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				100.74904		100.72585			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				100.40103		100.38007			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			7.99500	101.15857	7.99000	101.14377			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			8.74000	101.76921	8.73500	101.76033			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			9.86000	102.66704	9.85500	102.66887			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.26717		101.24719			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				100.80453		100.78422			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				100.62657		100.60575			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				100.72885		100.70775			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				100.74300		100.72149			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				101.68447		101.66372			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.97000	129.62785	2.97000	129.59858		297,000,000,000.00	100,000,000	100,000,000	
Total IBL67 SPOT								297,000,000,000.00	100,000,000	100,000,000	
Total For IBL67								297,000,000,000.00	100,000,000	100,000,000	
IBL68 On 29/06/2018 Spot Bond				101.33161		101.31096			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	18.01003	100.00000	17.93083			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.29944		100.27681			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.30885		100.28554			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01153	100.00000	0.01151			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				100.85813		100.83825			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				100.83794		100.81711			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			9.51000	98.34240	9.50500	98.33683			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.20866		100.18617			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.08938		100.06609			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.18000	98.87914	10.18000	98.85247		5,655,158,988,000.00	555,516,600	555,516,600	
Total IDCG06 SPOT								5,655,158,988,000.00	555,516,600	555,516,600	
Total For IDCG06								5,655,158,988,000.00	555,516,600	555,516,600	
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.44383	5.00000	100.43036			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	101.85202	5.00000	101.83828			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.86835	4.00000	101.85739			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	101.50452	4.00000	101.49354			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	65.30071	100.00000	65.14252			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW02L On 30/06/2016 Spot Bond			100.00000	65.16962	100.00000	65.01174				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	65.16962	100.00000	65.01174		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total IDW03U SPOT								0,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total For IDW03U								0,000,000,000,000.00		2,500,000,000	2,500,000,000	
IFM01 On 31/03/2016 Spot Bond			9.20000	107.08801	9.20000	107.06169				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.38984		100.36435				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	8.85547	100.00000	8.83401				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				100.61050		100.58170				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	23.05214	100.00000	22.99630				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	20.66954	100.00000	20.61947				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	1.84573	100.00000	1.84219				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.95795	100.00000	9.93383				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.59397	100.00000	9.57073				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.03027	100.00000	12.00113				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	9.49489	100.00000	9.47388			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	44.13387	100.00000	44.02695			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.34105	100.00000	10.30692			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	94.37247	100.00000	94.13295			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	94.46767	100.00000	94.22790			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	94.45605	100.00000	94.21632			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	95.03714	100.00000	94.79593			0.00	0	0
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	13.30116	100.00000	13.25917			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	90.36858	100.00000	90.15030			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059			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	86.00067	100.00000	85.80297			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.67313	6.65000	99.65503			0.00	0	0
Total INA537 SPOT									0.00	0	0
Total For INA537									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA538 On 08/09/2015 Spot Bond			6.65000	99.79999	6.65000	99.78185			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.54659	6.65000	99.52853			0.00	0	0
Total INA539 SPOT									0.00	0	0
Total For INA539									0.00	0	0
INA540 On 29/09/2015 Spot Bond			6.65000	99.42037	6.65000	99.40236			0.00	0	0
Total INA540 SPOT									0.00	0	0
Total For INA540									0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.65000	99.29447	6.65000	99.27651			0.00	0	0
Total INA541 SPOT									0.00	0	0
Total For INA541									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.16269	6.70000	99.14464			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			6.80000	99.02226	6.80000	99.00399			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			6.80000	98.89455	6.80000	98.87633			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			6.80000	98.64012	6.80000	98.62199			0.00	0	0
Total INA547 SPOT									0.00	0	0
Total For INA547									0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.38699	6.80000	98.36896			0.00	0	0
Total INA549 SPOT									0.00	0	0
Total For INA549									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.95542	102.46445	10.95373	102.43466			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			10.95542	101.93719	10.95373	101.90756			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				101.72226		101.69798			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				101.68932		101.66551			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	102.69212	6.50000	102.67417			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				101.73548		101.71038			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				101.61015		101.58891			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				100.97342		100.95346			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	112.30000	10.00000	112.27100			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				101.66621		101.64210			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				99.95673		99.93511			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.85369		99.83541			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				99.72412		99.70572			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	90.12346	100.00000	89.90148			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING305 On 08/01/2016 Spot Bond				101.30117		101.28231				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				100.82133		100.80297				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				102.21438		102.19349				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				100.60986		100.57991				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	89.68059	100.00000	89.46078				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	112.30000	10.00000	112.27100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.07148		101.04996				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.08532		101.06354				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			8.29500	104.14620	8.30500	104.10816				0.00	0	1,000,000,000
Total IPF06 SPOT										0.00	0	1,000,000,000
Total For IPF06										0.00	0	1,000,000,000
IPF07 On 01/07/2017 Spot Bond				101.30048		101.27966				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.33141		101.31009				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.35206		101.33041				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				101.00174		100.98072			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.05240		101.03034			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				101.02179		101.00035			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				100.64199		100.62364			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			9.86000	100.54343	9.85500	100.53833			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.54151		101.52288			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			8.91500	105.78923	8.91000	105.77354		1,476,548,658,000.00		165,625,200	1,525,625,200
Total IPL6 SPOT								1,476,548,658,000.00		165,625,200	1,525,625,200
Total For IPL6								1,476,548,658,000.00		165,625,200	1,525,625,200
IPL7 On 05/04/2018 Spot Bond				101.21404		101.19286			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.16407		101.14202			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.58275		99.55875			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				102.94108		102.91836			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				99.88281		99.85905			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			2.92000	130.99313	2.92000	130.96373			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			3.57000	153.79128	3.58000	153.65100			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				101.46513		101.44125			0.00	40,000,000	20,000,000
Total IV022 SPOT									0.00	40,000,000	20,000,000
Total For IV022									0.00	40,000,000	20,000,000
IV023 On 11/07/2022 Spot Bond				101.20370		101.17961			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.09266		101.06780			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.72493		101.91815			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				99.51965		99.49405			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			3.70000	110.29901	3.70000	110.27196			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			3.70000	110.29901	3.70000	110.27196			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				99.78339		99.75887			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.10631		100.07922			0.00	100,000,000	50,000,000
Total IV032 SPOT									0.00	100,000,000	50,000,000
Total For IV032									0.00	100,000,000	50,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	10.94345	100.00000	10.89532			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.54000	111.87490	10.53500	111.85557			194,647,450,000.00	18,467,500	18,467,500
Total IV08 SPOT												194,647,450,000.00	18,467,500	18,467,500
Total For IV08												194,647,450,000.00	18,467,500	18,467,500
IV09	On	30/04/2018	Spot Bond				102.64796		102.62176			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			3.67000	146.78931	3.68000	146.60138			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA537	On	03/09/2015	Spot Bond			6.65000	99.60078	6.65000	99.60078			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			6.65000	99.47442	6.65000	99.47442			0.00	0	0
Total IVA538 SPOT												0.00	0	0
Total For IVA538												0.00	0	0
IVA539	On	17/09/2015	Spot Bond			6.65000	99.34838	6.65000	99.34838			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			6.70000	99.21687	6.70000	99.21687			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			6.70000	98.71348	6.70000	98.71348			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			6.80000	98.56766	6.80000	98.56766			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			6.80000	98.44112	6.80000	98.44112			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			6.80000	98.60388	6.80000	98.58577			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100			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				100.86366		100.84353			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.15885		101.13864			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.26235		100.24087			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.20749		100.18302			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.03946		100.01980			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.07202		101.05054			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.07895		101.05733			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				101.09280		101.07090			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.03045		101.00979			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				100.92754		100.90572			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				100.76200		100.73995			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC023 On 19/09/2016 Spot Bond				101.59021		101.56868			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.33878		100.31658			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.13873		100.11718			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.13742		100.11605			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.31985		101.29794			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.84246		100.82120			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				101.47761		101.45760			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.35433		101.33297			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				101.38918		101.36727			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.38917		101.36726			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			9.34000	101.03207	9.33500	101.02295			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.26074	100.00000	14.22935			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC038 On 16/07/2019 Spot Bond			100.00000	12.41629	100.00000	12.38620			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			9.53000	100.20049	9.52500	100.19720			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				100.77603		100.75356			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.54727		101.52746			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				106.20014		106.18082			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				100.80988		100.78943			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				101.73936		101.71889			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			7.09000	102.64340	7.09500	102.62290			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				100.62120		100.59758			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.27130		100.24708			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				99.97892		99.95789			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				100.68329		100.66002			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC052 On 10/02/2016 Spot Bond				100.46545		100.44355			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				100.50614		100.48230			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				99.98061		99.96106			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				101.51377		101.49133			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.73831		100.71694			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				101.31808		101.29620			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				99.86292		99.84291			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				100.74471		100.72166			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				101.40341		101.38093			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.41824		100.39508			0.00	0	0
Total IVC062 SPOT									0.00	0	0
Total For IVC062									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.62182		100.59711			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				100.86915		100.84230			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01 On 30/10/2015 Spot Bond				100.76611		100.74325			0.00	0	400,000,000
Total JDG01 SPOT									0.00	0	400,000,000
Total For JDG01									0.00	0	400,000,000
JDG03 On 15/04/2016 Spot Bond				100.92217		100.89980			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	82.14286	100.00000	81.95991			0.00	0	150,000,000
Total JDG03U SPOT									0.00	0	150,000,000
Total For JDG03U									0.00	0	150,000,000
JDG04 On 15/04/2018 Spot Bond				101.85893		101.83697			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.87319		101.85160			0.00	820,000,000	410,000,000
Total KAP001 SPOT									0.00	820,000,000	410,000,000
Total For KAP001									0.00	820,000,000	410,000,000
KAP002 On 13/06/2019 Spot Bond				101.77199		101.74933			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				99.88589		99.86309			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.04747		100.02373			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.79588		100.76891			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.78352		100.75494			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			8.73000	139.86304	8.73000	139.83056			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				101.39887		101.37876			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.66331		99.72182			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.01667		99.99726			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				101.47764		101.45686			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.11584		101.09313			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.47500	99.63901	10.47500	99.61137			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	100.20633	9.71000	100.18052			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				100.72057		100.69826			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			8.94500	98.17728	8.94000	98.16258		33,991,000,000.00	3,800,000	3,470,000,000	
Total LGL02 SPOT								33,991,000,000.00	3,800,000	3,470,000,000	
Total For LGL02								33,991,000,000.00	3,800,000	3,470,000,000	
LGL03 On 03/04/2018 Spot Bond			9.07500	99.91954	9.07000	99.90639		15,359,404,830,000.00	1,692,496,400	2,392,496,400	
Total LGL03 SPOT								15,359,404,830,000.00	1,692,496,400	2,392,496,400	
Total For LGL03								15,359,404,830,000.00	1,692,496,400	2,392,496,400	
LGL04 On 14/08/2020 Spot Bond			10.14500	96.72257	10.14500	96.69656		3,351,247,560,500.00	330,334,900	919,434,900	
Total LGL04 SPOT								3,351,247,560,500.00	330,334,900	919,434,900	
Total For LGL04								3,351,247,560,500.00	330,334,900	919,434,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				99.72474		101.91795			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				102.41064		102.37974			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			8.11000	103.01531	8.11500	102.99151			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				102.62629		102.59259			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.24192		100.20994			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.28665		100.26329			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.28937		100.26705			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.30907		100.28522			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				100.38900		100.36947			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				101.51322		101.49324			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.85788		99.84011			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				99.34862		99.33102			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 13/11/2015 Spot Bond				98.70722		98.68927			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.03642		100.01823			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.03668		100.01836			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				100.76842		100.75207			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				100.82925		100.81198			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.75228		101.72379			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				99.94757		99.93010			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				99.38676		99.36924			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				101.31353		101.29557			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				101.86361		101.84373			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.33874		101.31947			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				99.98841		99.96967			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 11/11/2016 Spot Bond				100.28771		100.26653			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				100.98373		100.96380			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				100.51945		100.49870			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				100.53073		100.50954			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				99.88914		99.87027			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.98889		100.96906			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.04377		101.02280			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				100.33982		100.31745			0.00	1,680,000,000	420,000,000
Total MBF046 SPOT									0.00	1,680,000,000	420,000,000
Total For MBF046									0.00	1,680,000,000	420,000,000
MBLSA On 30/09/2016 Spot Bond				100.68178		100.66191			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	60.96949	100.00000	60.82179			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	30.27509	100.00000	30.20176			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	21.63407	100.00000	21.58166			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	21.71993	100.00000	21.66731			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	20.84256	100.00000	20.79207			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	34.06464	100.00000	33.98212			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				100.72878		100.70768			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			9.00000	103.51923	8.99500	103.50952		6,300,000,000.00	700,000	620,000,000	
Total MBSA01 SPOT								6,300,000,000.00	700,000	620,000,000	
Total For MBSA01								6,300,000,000.00	700,000	620,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.02000	103.04021	9.01500	103.03050		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				103.06621		103.04420		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				101.16820		101.14662		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				101.22091		101.19840		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			8.16000	103.94775	8.15500	103.93018		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			8.99000	102.46591	8.98500	102.45570		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			9.78500	102.62347	9.78000	102.62023		0.00	0	0	
Total MEFSB5 SPOT								0.00	0	0	
Total For MEFSB5								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2015 Spot Bond				101.40893		101.38908			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				101.45807		101.43752			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			9.82500	103.46196	9.82500	103.43468			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			7.26000	103.98113	7.26500	103.96030		36,862,167,936,000.00	5,077,433,600	5,047,433,600	
Total MGL01 SPOT								16,862,167,936,000.00	5,077,433,600	5,047,433,600	
Total For MGL01								16,862,167,936,000.00	5,077,433,600	5,047,433,600	
MIIL02 On 31/05/2017 Spot Bond			9.08500	101.75810	9.08000	101.74129			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.93915		100.91987			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				101.00002		100.98041			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.60455		101.58344			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			9.66000	106.32004	9.65500	106.31410		4,148,796,120,000.00	429,482,000	829,482,000	
Total MMIG02 SPOT								4,148,796,120,000.00	429,482,000	829,482,000	
Total For MMIG02								4,148,796,120,000.00	429,482,000	829,482,000	
MMIG0 On 01/06/2025 Spot Bond				99.27075		99.24798			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.38000	100.16005	11.38000	100.12993			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.89000	100.46172	10.88500	100.45670		11,826,918,972,000.00	1,086,034,800	2,083,934,800	
Total MMIG05 SPOT								11,826,918,972,000.00	1,086,034,800	2,083,934,800	
Total For MMIG05								11,826,918,972,000.00	1,086,034,800	2,083,934,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMS01 On 10/12/2016 Spot Bond			100.00000	40.17288	100.00000	40.07556			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			8.78500	101.68114	8.78000	101.66517			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			8.77500	103.66342	8.77000	103.64780		162,052,312,500.00		18,467,500	528,467,500
Total MTN04 SPOT								162,052,312,500.00		18,467,500	528,467,500
Total For MTN04								162,052,312,500.00		18,467,500	528,467,500
N4A211 On 14/08/2020 Spot Bond			100.89771	7.18708	100.89771	7.16953			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.27837	100.61875	7.26065			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				101.62314		101.60317			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				101.73869		101.71732			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.76179		101.74014			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				102.01347		101.98874			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				102.22336		102.19606			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.69667	100.00000	12.66591			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.59323	100.00000	13.56030			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			9.96000	93.75383	9.95500	93.75298		18,924,000,000.00	1,900,000	1,010,000,000	
Total NAM01 SPOT								18,924,000,000.00	1,900,000	1,010,000,000	
Total For NAM01								18,924,000,000.00	1,900,000	1,010,000,000	
NAM02 On 29/06/2020 Spot Bond			9.61000	101.62148	9.60500	101.61438		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			7.82000	99.94998	7.83000	99.92068		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			9.50500	99.95537	9.50500	99.93015		2,311,154,057,000.00	243,151,400	243,151,400	
Total NBK11A SPOT								2,311,154,057,000.00	243,151,400	243,151,400	
Total For NBK11A								2,311,154,057,000.00	243,151,400	243,151,400	
NBK12 On 19/03/2021 Spot Bond			9.11000	105.40337	9.10500	105.39942		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			9.56000	105.38363	9.55500	105.38585		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				101.01333		100.99211			0.00	0	8,890,000
Total NBK13B SPOT									0.00	0	8,890,000
Total For NBK13B									0.00	0	8,890,000
NBK14I On 26/06/2021 Spot Bond			9.47000	100.93565	9.46500	100.93201			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.71000	96.70853	9.70500	96.70333			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.09595		100.98898			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.33000	95.23945	10.33000	95.21339		1,539,313,587,000.00		149,013,900	2,599,013,900
Total NBK16A SPOT								1,539,313,587,000.00		149,013,900	2,599,013,900
Total For NBK16A								1,539,313,587,000.00		149,013,900	2,599,013,900
NBK16I On 25/07/2016 Spot Bond				100.60156		100.58129			0.00	60,000,000,000	60,000,000,000
Total NBK16B SPOT									0.00	60,000,000,000	60,000,000,000
Total For NBK16B									0.00	60,000,000,000	60,000,000,000
NBK17I On 22/04/2026 Spot Bond			10.51000	100.05436	10.51000	100.02636			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.09844		100.15979			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.45500	101.59416	9.45500	101.56852			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.19864		101.17889			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.86000	101.35494	9.85500	101.35237			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				100.89072		100.87067			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20/ On 01/06/2026 Spot Bond			10.58000	101.20644	10.58000	101.17794			7,167,518,336,000.00	677,459,200	677,459,200
Total NBK20A SPOT									7,167,518,336,000.00	677,459,200	677,459,200
Total For NBK20A									7,167,518,336,000.00	677,459,200	677,459,200
NBK20I On 25/06/2021 Spot Bond				101.39015		101.36914			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			10.78000	100.22535	10.78000	100.19676			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.44104		100.42091			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				100.44086		100.41900			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				100.45218		100.42978			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				100.47955		100.45692			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				100.48311		100.45923			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26I On 22/04/2026 Spot Bond				100.94021		100.91692			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.01934		99.99998			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.01000	105.01281	7.01500	104.99250			126,418,340,000.00	18,034,000	2,198,034,000
Total NBK2A SPOT									126,418,340,000.00	18,034,000	2,198,034,000
Total For NBK2A									126,418,340,000.00	18,034,000	2,198,034,000
NBK2B On 15/09/2015 Spot Bond				101.85434		101.83488			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			9.07000	113.14423	9.06500	113.13429			1,718,338,710,000.00	189,453,000	3,687,453,000
Total NBK3A SPOT									1,718,338,710,000.00	189,453,000	3,687,453,000
Total For NBK3A									1,718,338,710,000.00	189,453,000	3,687,453,000
NBK4 On 28/10/2024 Spot Bond			10.90500	38.77424	10.90500	38.76324			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				100.99293		100.96960			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.86500	104.93626	7.87500	104.90883			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.43904		101.41852			0.00	3,400,000,000	1,700,000,000
Total NBK9B SPOT									0.00	3,400,000,000	1,700,000,000
Total For NBK9B									0.00	3,400,000,000	1,700,000,000
NCLN6 On 30/11/2015 Spot Bond				98.35538		98.33690			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00002		99.98015			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				100.81568		100.79347			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				100.77616		100.75369			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				94.87907		94.85996			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.36386		100.34010			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				101.52191		101.50047			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				101.46278		101.44346			0.00	1,000,000,000	1,000,000,000
Total NCLN76 SPOT									0.00	1,000,000,000	1,000,000,000
Total For NCLN76									0.00	1,000,000,000	1,000,000,000
NCLN7 On 09/10/2017 Spot Bond				101.76819		101.74689			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.39514		101.37548			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				101.37944		101.35944			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				101.37847		101.35848			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				100.68413		100.66310			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				101.58884		101.56585			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.07500	108.09748	10.07500	108.06860			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				101.57906		101.55620			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.11000	106.93936	10.11000	106.91071			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				101.58884		101.56585			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/12/2016 Spot Bond				101.42839		101.40769			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				101.53984		101.51872			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				101.60448		101.58127			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.62405		101.60054			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.97836			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				101.16475		101.14320			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				101.27875		101.25591			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			7.61000	104.94180	7.61500	104.91977		30,728,705,897,000.00	4,037,937,700	1,037,937,700	
Total NED11 SPOT								30,728,705,897,000.00	4,037,937,700	1,037,937,700	
Total For NED11								30,728,705,897,000.00	4,037,937,700	1,037,937,700	
NED13 On 25/07/2023 Spot Bond				100.92588		100.90067			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				98.66737		98.72183			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			10.20000	105.04802	10.19500	105.03432			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				99.98826		99.96279			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				103.24385		103.21908			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.14197		101.11717			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				101.66505		101.63797			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.37500	101.60846	11.37500	101.57807			0.00	0	2,030,000,000
Total NED20 SPOT									0.00	0	2,030,000,000
Total For NED20									0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				101.05107		101.03270			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	119.48591	9.44500	119.45595			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				99.95198		99.92778			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	112.30000	10.00000	112.27100			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			2.18000	173.64769	2.19000	173.59072			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			2.56000	112.90309	2.56000	112.87885			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	189.73083	3.45000	189.69134			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			2.95000	109.23891	2.95000	109.21431			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			3.16000	144.33133	3.17000	144.14230			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.07000	156.22419	3.08000	156.02381			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.87500	102.85129	8.87500	102.82702			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.50500	103.81295	9.50500	103.78645			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.29396		100.27189			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.17959		100.15821			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.18571		100.16366			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.18206		100.16041			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.19276		100.16993			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.70500	104.86655	9.70500	104.83922			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.18935		100.16690			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2049 Spot Bond				100.18692		100.16474			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.20311		100.17912			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			9.90500	103.79319	9.90500	103.76560			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.19178		100.16906			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.19300		100.17015			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.21353		100.18838			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.23771		100.20988			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.22299		100.19680			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.19665		100.17339			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			8.79000	112.69619	8.78500	112.68441		653,129,523,000.00	74,303,700	674,303,700	
Total NRA018 SPOT								653,129,523,000.00	74,303,700	674,303,700	
Total For NRA018								653,129,523,000.00	74,303,700	674,303,700	
NRA02 On 31/10/2022 Spot Bond			9.56000	117.85020	9.55500	117.84807		5,864,350,648,000.00	613,425,800	1,213,425,800	
Total NRA022 SPOT								5,864,350,648,000.00	613,425,800	1,213,425,800	
Total For NRA022								5,864,350,648,000.00	613,425,800	1,213,425,800	
NRA02 On 31/05/2023 Spot Bond			2.07500	177.23137	2.08500	177.08020		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA021 On 30/11/2028 Spot Bond			10.58000	114.86148	10.58000	114.82913			446,680,194,000.00	42,219,300	2,562,219,300
Total NRA028 SPOT									446,680,194,000.00	42,219,300	2,562,219,300
Total For NRA028									446,680,194,000.00	42,219,300	2,562,219,300
NTC12 On 25/08/2016 Spot Bond				100.87322		100.85092			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				101.55098		101.52948			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.98586		99.87753			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				99.97994		99.87107			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				100.83518		100.81238			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.03670		100.09223			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.15064		100.12048			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.54764	100.00000	16.50755			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	90.13546	100.00000	89.91669			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			7.10000	103.35425	7.10500	103.33358		18,460,000,000,000.00	2,600,000,000	1,300,000,000	
Total OML01 SPOT								18,460,000,000,000.00	2,600,000,000	1,300,000,000	
Total For OML01								18,460,000,000,000.00	2,600,000,000	1,300,000,000	
OML02 On 21/11/2024 Spot Bond				100.10576		99.99526		0.00	1,560,000,000	390,000,000	
Total OML02 SPOT								0.00	1,560,000,000	390,000,000	
Total For OML02								0.00	1,560,000,000	390,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			10.02500	99.83200	10.02500	99.80547			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				101.91607		101.89278			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			10.19000	102.88479	10.18500	102.87469		414,199,044,000.00		40,647,600	1,540,647,600
Total OML05 SPOT								414,199,044,000.00		40,647,600	1,540,647,600
Total For OML05								414,199,044,000.00		40,647,600	1,540,647,600
OML06 On 19/03/2027 Spot Bond			10.74000	102.73288	10.73500	102.72649			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.33000	102.80472	11.33000	102.77393			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	55.46655	100.00000	55.33218			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				101.01000		101.01000			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	112.30000	10.00000	112.27100			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				103.64219		103.62240			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				99.90374		99.88413			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				100.56503		100.54544			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				100.41029		100.38970			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 28/03/2016 Spot Bond				101.39382		101.37381			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				100.79346		100.77181			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				100.88474		100.86287			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.76000	102.12472	9.75500	102.12018			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				100.77501		100.75385			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				100.78401		100.76261			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				100.80401		100.78205			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				100.88990		100.86560			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				100.90986		100.88502			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				100.67330		100.64932			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.15000	43.91823	8.15000	43.90864			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158 On 15/09/2015 Spot Bond			6.11000	106.51820	6.11500	106.50020			367,822,000,000,000.00	60,200,000,000	29,258,000,000
Total R158 SPOT									7,822,000,000,000.00	60,200,000,000	29,258,000,000
Total For R158									7,822,000,000,000.00	60,200,000,000	29,258,000,000
R158P On 15/09/2015 Spot Bond			6.69500	99.76212	6.70500	99.74348			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			6.79500	112.86142	6.80500	112.83056			2,038,500,000,000.00	300,000,000	254,759,678,000
Total R159 SPOT									2,038,500,000,000.00	300,000,000	254,759,678,000
Total For R159									2,038,500,000,000.00	300,000,000	254,759,678,000
R159P On 15/09/2016 Spot Bond			6.62500	93.47475	6.63500	93.44881			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.33000	117.76088	8.33000	117.73462			783,879,197,520,900.00	1,414,631,356,245	780,334,915,545
Total R186 SPOT									3,879,197,520,900.00	414,631,356,245	780,334,915,545
Total For R186									3,879,197,520,900.00	414,631,356,245	780,334,915,545
R187P On 21/12/2026 Spot Bond			8.07000	40.90018	8.07000	40.89134			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.99000	38.14828	7.99000	38.14011			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			1.67000	291.37525	1.68000	291.12035			23,369,145,000,000.00	13,993,500,000	21,200,100,000
Total R197 SPOT									3,369,145,000,000.00	13,993,500,000	21,200,100,000
Total For R197									3,369,145,000,000.00	13,993,500,000	21,200,100,000
R202 On 07/12/2033 Spot Bond			1.85000	236.85497	1.79000	238.81248			376,177,150,000,000.00	203,339,000,000	260,855,500,000
Total R202 SPOT									6,177,150,000,000.00	203,339,000,000	260,855,500,000
Total For R202									6,177,150,000,000.00	203,339,000,000	260,855,500,000
R2023 On 28/02/2023 Spot Bond			8.16000	97.77663	8.15500	97.78226			050,633,252,816,000.00	128,754,075,100	471,769,026,300
Total R2023 SPOT									0,633,252,816,000.00	128,754,075,100	471,769,026,300
Total For R2023									0,633,252,816,000.00	128,754,075,100	471,769,026,300
R203 On 15/09/2017 Spot Bond			7.22500	105.73699	7.22000	105.72604			097,889,860,422,500.00	705,590,292,100	759,170,558,800
Total R203 SPOT									7,889,860,422,500.00	705,590,292,100	759,170,558,800
Total For R203									7,889,860,422,500.00	705,590,292,100	759,170,558,800
R2030 On 31/01/2030 Spot Bond			8.72000	94.86153	8.72000	94.83953			105,882,613,232,000.00	126,821,400,600	654,484,648,400
Total R2030 SPOT									5,882,613,232,000.00	126,821,400,600	654,484,648,400
Total For R2030									5,882,613,232,000.00	126,821,400,600	654,484,648,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			8.81000	98.64831	8.80500	98.66673			977,680,450,164,000.00	110,973,944,400	548,078,023,000
Total R2032 SPOT									7,680,450,164,000.00	110,973,944,400	548,078,023,000
Total For R2032									7,680,450,164,000.00	110,973,944,400	548,078,023,000
R2035 On 28/02/2035 Spot Bond			8.89500	99.86436	8.88500	99.93211			973,113,000,000,000.00	109,400,000,000	163,000,000,000
Total R2035 SPOT									73,113,000,000,000.00	109,400,000,000	163,000,000,000
Total For R2035									73,113,000,000,000.00	109,400,000,000	163,000,000,000
R2037 On 31/01/2037 Spot Bond			8.90500	96.90487	8.90500	96.88194			566,108,140,978,500.00	400,461,329,700	697,125,407,700
Total R2037 SPOT									6,108,140,978,500.00	400,461,329,700	697,125,407,700
Total For R2037									6,108,140,978,500.00	400,461,329,700	697,125,407,700
R204 On 21/12/2018 Spot Bond			7.57000	102.81320	7.56500	102.80683			053,063,994,461,000.00	271,210,567,300	591,387,532,600
Total R204 SPOT									3,063,994,461,000.00	271,210,567,300	591,387,532,600
Total For R204									3,063,994,461,000.00	271,210,567,300	591,387,532,600
R2044 On 31/01/2044 Spot Bond			8.95500	98.67141	8.95500	98.64792			930,959,541,465,000.00	438,968,123,000	608,859,323,000
Total R2044 SPOT									10,959,541,465,000.00	438,968,123,000	608,859,323,000
Total For R2044									10,959,541,465,000.00	438,968,123,000	608,859,323,000
R2048 On 28/02/2048 Spot Bond			8.94000	98.04596	8.94000	98.02227			727,883,120,494,000.00	305,132,340,100	486,366,240,100
Total R2048 SPOT									7,883,120,494,000.00	305,132,340,100	486,366,240,100
Total For R2048									7,883,120,494,000.00	305,132,340,100	486,366,240,100
R207 On 15/01/2020 Spot Bond			7.82500	98.85904	7.82500	98.83841			471,887,861,690,000.00	188,100,685,200	637,189,096,100
Total R207 SPOT									1,887,861,690,000.00	188,100,685,200	637,189,096,100
Total For R207									1,887,861,690,000.00	188,100,685,200	637,189,096,100
R208 On 31/03/2021 Spot Bond			7.96000	97.48531	7.95500	97.48598			829,348,111,124,000.00	229,817,601,900	568,256,133,700
Total R208 SPOT									29,348,111,124,000.00	229,817,601,900	568,256,133,700
Total For R208									29,348,111,124,000.00	229,817,601,900	568,256,133,700
R209 On 31/03/2036 Spot Bond			8.84500	78.24262	8.84500	78.22412			671,419,264,169,000.00	302,025,920,200	810,697,728,800
Total R209 SPOT									1,419,264,169,000.00	302,025,920,200	810,697,728,800
Total For R209									1,419,264,169,000.00	302,025,920,200	810,697,728,800
R210 On 31/03/2028 Spot Bond			1.67000	181.23469	1.68000	181.00596			15,906,750,000,000.00	9,525,000,000	43,509,500,000
Total R210 SPOT									15,906,750,000,000.00	9,525,000,000	43,509,500,000
Total For R210									15,906,750,000,000.00	9,525,000,000	43,509,500,000
R211 On 31/01/2017 Spot Bond			1.05000	134.21337	1.05000	134.19000			4,200,000,000.00	4,000,000	50,720,583,200
Total R211 SPOT									4,200,000,000.00	4,000,000	50,720,583,200
Total For R211									4,200,000,000.00	4,000,000	50,720,583,200
R212 On 31/01/2022 Spot Bond			1.67000	139.86485	1.67000	139.83817			16,776,820,000,000.00	10,046,000,000	151,791,800,000
Total R212 SPOT									16,776,820,000,000.00	10,046,000,000	151,791,800,000
Total For R212									16,776,820,000,000.00	10,046,000,000	151,791,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.74000	85.41868	8.74000	85.39850			758,065,407,650,000.00	86,735,172,500	546,509,934,900
Total R213 SPOT									8,065,407,650,000.00	86,735,172,500	546,509,934,900
Total For R213									8,065,407,650,000.00	86,735,172,500	546,509,934,900
R214 On 28/02/2041 Spot Bond			8.88000	76.15859	8.88000	76.14032			201,680,511,160,000.00	247,936,994,500	837,315,911,900
Total R214 SPOT									1,680,511,160,000.00	247,936,994,500	837,315,911,900
Total For R214									1,680,511,160,000.00	247,936,994,500	837,315,911,900
R228C On 15/09/2015 Spot Bond			6.69500	99.76212	6.70500	99.74348			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.61500	96.57611	6.62500	96.55400			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			6.62500	93.47475	6.63500	93.44881			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			6.63500	98.03961	6.64500	98.01922			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			6.61500	94.92347	6.62500	94.89921			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			6.67500	91.81502	6.68500	91.78698			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			7.20000	88.04163	7.19500	88.03228			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			7.25000	84.88798	7.24500	84.88090			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			7.57500	81.20263	7.57000	81.19710			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			7.55500	78.28909	7.55000	78.28569			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			7.53500	75.49465	7.53000	75.49323			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			7.52500	72.78381	7.52000	72.78422			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			7.78500	69.30644	7.78500	69.29198			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R338C On 21/12/2020 Spot Bond			7.76500	66.77787	7.76500	66.76397			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			7.88000	63.87078	7.87500	63.87512			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			7.85000	61.56152	7.84500	61.56723			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			7.82000	59.35289	7.81500	59.35989			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			7.79000	57.24005	7.78500	57.24822			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			7.75000	55.25986	7.74500	55.26914			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			7.71000	53.36875	7.70500	53.37906			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			8.27000	49.00930	8.27000	48.99845			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.23000	47.23168	8.23000	47.22128			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			8.19000	45.53607	8.19000	45.52608			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.15000	43.91823	8.15000	43.90864			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.11000	42.37418	8.11000	42.36498			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.07000	40.90018	8.07000	40.89134			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.03000	39.49266	8.03000	39.48416			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.99000	38.14828	7.99000	38.14011			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				102.51544		102.49164			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.29569		103.27088			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.14422		102.12013			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				102.01210		101.98804			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	28.79770	100.00000	28.72793			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	23.10812	100.00000	23.05214			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	34.06519	100.00000	33.98266			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	86.25877	100.00000	86.05910			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	46.91772	100.00000	46.80406			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.32910	100.00000	19.28227			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.30652	100.00000	21.25158			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.50503	100.00000	8.48119			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	16.05490	100.00000	16.01350			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.88491	100.00000	12.85169			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.75942	100.00000	9.73425			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				99.81599		99.79507			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				101.63849		101.61846			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.13070		100.02172			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.13711		100.02714			0.00	1,200,000,000	300,000,000
Total RDFB05 SPOT									0.00	1,200,000,000	300,000,000
Total For RDFB05									0.00	1,200,000,000	300,000,000
RDFC1 On 25/11/2015 Spot Bond				100.15988		100.13825			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				103.16233		103.14281			0.00	0	0
Total RDFC21 SPOT									0.00	0	0
Total For RDFC21									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.39361		101.37314			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.15227		100.13321			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.15842		100.13859			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				100.71978		100.69917			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				100.26982		100.24573			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.24490		100.22602			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				100.90305		100.88174			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				102.45707		102.42826			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond			100.00000	9.84504	100.00000	9.75864		389,190,000,000,000.00		3,891,900,000	1,507,300,000
Total RED201 SPOT								389,190,000,000,000.00		3,891,900,000	1,507,300,000
Total For RED201								389,190,000,000,000.00		3,891,900,000	1,507,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES01 On 02/03/2018 Spot Bond			100.00000	20.00172	100.00000	17.47893			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	12.72699	100.00000	11.68322			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	9.77841	100.00000	9.34004			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	8.65039	100.00000	8.45977			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.11422		101.09201			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				100.62142		100.59867			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				101.82894		101.80813			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.21717		101.19631			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.01971		100.07884			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				99.89619		101.83801			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				101.17823		101.15840			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				100.92089		100.89917			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				90.10795		90.05385				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				84.48930		84.44603				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				95.03142		94.96468				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				94.44605		94.37595				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				101.97773		101.94701				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				84.97953		84.93114				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				97.07980		97.02517				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	102.72515	12.35000	102.69170				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	15.27789	100.00000	15.24088				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				102.85500		102.83083				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	8.63217	100.00000	8.61102				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	37.62634	100.00000	37.53519			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	86.18267	100.00000	85.98131			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.73983	100.00000	13.70654			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	40.61736	100.00000	40.51896			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				104.78972		104.74111			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				59.60084		59.52647			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			9.33000	106.38371	9.32500	106.37913		1,655,002,050,000.00	177,385,000	946,485,000	
Total RW21 SPOT								1,655,002,050,000.00	177,385,000	946,485,000	
Total For RW21								1,655,002,050,000.00	177,385,000	946,485,000	
RW23 On 10/12/2023 Spot Bond			9.68000	101.20213	9.67500	101.20387		3,188,929,832,000.00	329,434,900	329,434,900	
Total RW23 SPOT								3,188,929,832,000.00	329,434,900	329,434,900	
Total For RW23								3,188,929,832,000.00	329,434,900	329,434,900	
RW28 On 10/12/2028 Spot Bond			10.00000	104.09921	10.00000	104.07146		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				97.87805		97.82522		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			7.99500	106.18013	8.00500	106.14573		1,871,435,221,500.00	234,075,700	234,075,700	
Total SBK12 SPOT								1,871,435,221,500.00	234,075,700	234,075,700	
Total For SBK12								1,871,435,221,500.00	234,075,700	234,075,700	
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13 On 24/11/2016 Spot Bond				100.09602		100.07071			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.47500	102.79318	9.47000	102.77714		11,055,700,985,000.00	1,166,828,600	1,166,828,600	
Total SBK14 SPOT								11,055,700,985,000.00	1,166,828,600	1,166,828,600	
Total For SBK14								11,055,700,985,000.00	1,166,828,600	1,166,828,600	
SBK15 On 23/01/2022 Spot Bond				101.55928		101.53747			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.11471		101.09103			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.83406		99.80925			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.58404		98.55764			0.00	40,000,000	20,000,000
Total SBK18 SPOT									0.00	40,000,000	20,000,000
Total For SBK18									0.00	40,000,000	20,000,000
SBK19 On 24/10/2019 Spot Bond				100.93987		100.91614			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				99.99977		99.97442			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				100.95356		100.92678			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.23102		100.28442			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			11.76000	102.09281	11.75500	102.08383			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.07000	101.78902	9.06500	101.77563		3,936,343,720,000.00	433,996,000	2,813,996,000	
Total SBK9 SPOT								3,936,343,720,000.00	433,996,000	2,813,996,000	
Total For SBK9								3,936,343,720,000.00	433,996,000	2,813,996,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			7.60000	106.46183	7.60500	106.43952			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			8.11500	106.44235	8.12500	106.41835			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			7.36000	106.47090	7.36500	106.44929			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.62500	103.14125	8.62000	103.12672			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.50500	106.46542	7.51000	106.44338			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			8.15500	106.44084	8.16500	106.41672			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				101.62276		101.60198			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.32645		101.30443			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			8.06500	105.50996	8.05000	105.51551		654,771,542,000.00		81,186,800	81,186,800
Total SBS13 SPOT								654,771,542,000.00		81,186,800	81,186,800
Total For SBS13								654,771,542,000.00		81,186,800	81,186,800
SBS15 On 26/04/2016 Spot Bond				101.12187		101.10218			0.00	2,000,000,000	1,000,000,000
Total SBS15 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBS15									0.00	2,000,000,000	1,000,000,000
SBS16 On 22/09/2018 Spot Bond				101.50633		101.48510			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				102.65655		102.63577			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			9.72000	103.95116	9.71500	103.94631			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			10.23000	101.81932	10.23000	101.79172		4,127,612,676,000.00		403,481,200	403,481,200
Total SBS20 SPOT								4,127,612,676,000.00		403,481,200	403,481,200
Total For SBS20								4,127,612,676,000.00		403,481,200	403,481,200
SBS21 On 15/05/2026 Spot Bond				100.37748		100.35285		0.00		0	0
Total SBS21 SPOT								0.00		0	0
Total For SBS21								0.00		0	0
SBS23 On 23/05/2017 Spot Bond				100.27197		100.24918		0.00		0	0
Total SBS23 SPOT								0.00		0	0
Total For SBS23								0.00		0	0
SBS24 On 24/05/2019 Spot Bond				101.17829		101.15580		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			8.84000	102.50416	8.83500	102.49569		9,395,890,140,000.00		1,062,883,500	1,427,283,500
Total SBS25 SPOT								9,395,890,140,000.00		1,062,883,500	1,427,283,500
Total For SBS25								9,395,890,140,000.00		1,062,883,500	1,427,283,500
SBS26 On 28/02/2017 Spot Bond			100.00000	29.95790	100.00000	29.89195		0.00		0	0
Total SBS26U SPOT								0.00		0	0
Total For SBS26U								0.00		0	0
SBS27 On 20/02/2024 Spot Bond			9.70000	102.79470	9.69500	102.79714		8,777,884,050,000.00		904,936,500	3,474,936,500
Total SBS27 SPOT								8,777,884,050,000.00		904,936,500	3,474,936,500
Total For SBS27								8,777,884,050,000.00		904,936,500	3,474,936,500
SBS28 On 23/04/2017 Spot Bond				100.58987		100.56957		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			8.87000	101.35659	8.86500	101.34829		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			10.24000	89.10496	10.24000	89.08078		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				98.68492		100.82788		0.00	21,060,000,000	7,020,000,000	
Total SBS30 SPOT								0.00	21,060,000,000	7,020,000,000	
Total For SBS30								0.00	21,060,000,000	7,020,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			9.98000	100.82955	9.98000	100.80273			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.48786		101.46772			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				101.52881		101.50811			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.13000	104.39789	10.13000	104.36985			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.81561		100.79462			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				100.65701		100.63528			0.00	0	1,300,000,000
Total SBS36 SPOT									0.00	0	1,300,000,000
Total For SBS36									0.00	0	1,300,000,000
SBS37 On 29/01/2020 Spot Bond			9.16500	96.51015	9.16500	96.48665			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			10.28000	93.78044	10.28000	93.75490			0.00	0	1,600,000,000
Total SBS38 SPOT									0.00	0	1,600,000,000
Total For SBS38									0.00	0	1,600,000,000
SBS39 On 29/01/2030 Spot Bond			11.09000	91.08833	11.09000	91.06161			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			9.73000	97.35056	9.72500	97.34759		7,069,311,067,000.00		726,547,900	1,316,547,900
Total SBS4 SPOT								7,069,311,067,000.00		726,547,900	1,316,547,900
Total For SBS4								7,069,311,067,000.00		726,547,900	1,316,547,900
SBS9 On 07/07/2016 Spot Bond			7.57500	104.83750	7.56500	104.82462			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.28000	279.51769	2.29000	279.27009		638,400,000,000.00		280,000,000	140,000,000
Total SBSI11 SPOT								638,400,000,000.00		280,000,000	140,000,000
Total For SBSI11								638,400,000,000.00		280,000,000	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12 On 31/01/2017 Spot Bond			1.66000	133.08613	1.66000	133.06076			4,482,000,000,000.00	2,700,000,000	1,390,000,000
Total SBSI12 SPOT									4,482,000,000,000.00	2,700,000,000	1,390,000,000
Total For SBSI12									4,482,000,000,000.00	2,700,000,000	1,390,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	25.95949	100.00000	25.89660			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.04980		101.02948			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	39.68863	100.00000	39.59249			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			2.32000	131.88100	2.32000	131.85353			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	102.69212	6.50000	102.67417			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				102.91881		102.89768			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				102.79997		102.77869			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.72500	101.57391	8.72000	101.55850			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				100.86259		102.98167			0.00	0	1,124,430,000
Total SHS06 SPOT									0.00	0	1,124,430,000
Total For SHS06									0.00	0	1,124,430,000
SHS07 On 10/04/2016 Spot Bond				101.26004		101.23893			0.00	0	1,000,000,000
Total SHS07 SPOT									0.00	0	1,000,000,000
Total For SHS07									0.00	0	1,000,000,000
SHS08 On 21/05/2016 Spot Bond				101.43230		101.41155			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	33.89980	100.00000	33.81767			0.00	0	1,500,000,000
Total SHS11U SPOT									0.00	0	1,500,000,000
Total For SHS11U									0.00	0	1,500,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				99.75382		101.71898			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				102.25604		102.23549			0.00	0	100,000,000
Total SHS14 SPOT									0.00	0	100,000,000
Total For SHS14									0.00	0	100,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	59.94307	100.00000	59.79786			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	46.57434	100.00000	46.46150			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	38.57752	100.00000	38.48407			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS19 On 10/09/2017 Spot Bond			9.56500	100.85522	9.56000	100.83868			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				100.98453		100.96113			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.20717		100.18270			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.38473		101.36325			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				101.43772		101.41541			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			9.86000	101.60577	9.85500	101.59789		8,874,000,000.00	900,000	1,700,000	
Total SHS25 SPOT								8,874,000,000.00	900,000	1,700,000	
Total For SHS25								8,874,000,000.00	900,000	1,700,000	
SHS26 On 29/06/2020 Spot Bond				101.39856		101.37579		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			8.04500	101.89603	8.05500	101.86508		283,299,043,500.00	35,214,300	1,175,214,300	
Total SLI2 SPOT								283,299,043,500.00	35,214,300	1,175,214,300	
Total For SLI2								283,299,043,500.00	35,214,300	1,175,214,300	
SLI3 On 15/08/2018 Spot Bond			9.22000	99.09966	9.21500	99.08797		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			8.62500	103.14125	8.62000	103.12672		0.00	0	3,770,000,000	
Total SNT01 SPOT								0.00	0	3,770,000,000	
Total For SNT01								0.00	0	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.25517		100.23230		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.61782		100.59534		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				100.24408		100.22369			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.25043		100.22952			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.24817		100.22428			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.32500	102.72771	8.32000	102.70876			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				101.10510		101.08497			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.00050		100.97904			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.55000	97.58066	9.54500	97.57352		36,290,000,000.00		3,800,000	460,000,000
Total SSA06 SPOT								36,290,000,000.00		3,800,000	460,000,000
Total For SSA06								36,290,000,000.00		3,800,000	460,000,000
SSN00 On 01/03/2017 Spot Bond				100.02129		100.00005			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				101.54157		101.51871			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				100.84075		100.81786			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			9.53000	91.03456	9.52500	91.03109			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			9.53000	91.03456	9.52500	91.03109			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			9.24500	93.91259	9.24500	93.88952			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				101.67473		101.65238			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.10500	104.09527	8.10000	104.08204			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.45000	113.96132	2.45000	113.93718			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.88000	99.10414	8.87500	99.09446			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	100.16012	8.50000	100.13723			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.37000	102.91619	10.37000	102.88776			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				99.99995		99.98100			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.61000	72.86999	10.61000	72.84918			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.92140		100.89912			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.96146		100.94049			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN027 On 25/09/2019 Spot Bond				101.53830		101.51575			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02I On 16/10/2019 Spot Bond				101.07499		101.05161			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02I On 07/12/2023 Spot Bond				99.32432		99.29851			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03I On 24/05/2017 Spot Bond				100.19516		100.17344			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03I 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
SSN03I On 17/03/2020 Spot Bond				101.70314		101.68010			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03I On 02/06/2020 Spot Bond				99.99984		99.97850			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1247 SPOT									0.00	0	0
Total For SY1247									0.00	0	0
SY124E On 08/09/2015 Spot Bond				99.89297		99.87513			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				99.85810		99.84036			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				99.75344		99.73582			0.00	0	0
Total SY1250 SPOT									0.00	0	0
Total For SY1250									0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.14509		99.12728			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0
SY1254 On 27/10/2015 Spot Bond				98.99897		98.98077			0.00	0	0
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY125€ On 28/10/2015 Spot Bond				98.98022		98.96201			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY125€ On 03/11/2015 Spot Bond				98.87076		98.85254			0.00	0	0
Total SY1256 SPOT									0.00	0	0
Total For SY1256									0.00	0	0
SY1257 On 16/11/2015 Spot Bond				98.64168		98.62357			0.00	0	0
Total SY1257 SPOT									0.00	0	0
Total For SY1257									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				98.62016		98.60201			0.00	0	0
Total SY1258 SPOT									0.00	0	0
Total For SY1258									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				98.62151		98.60337			0.00	0	0
Total SY1259 SPOT									0.00	0	0
Total For SY1259									0.00	0	0
SY126€ On 18/11/2015 Spot Bond				98.59985		98.58167			0.00	0	0
Total SY1260 SPOT									0.00	0	0
Total For SY1260									0.00	0	0
SY126€ On 26/02/2016 Spot Bond				100.13210		100.11320			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.57000	99.49853	6.57500	99.48032			0.00	0	0
Total SZ18 SPOT									0.00	0	0
Total For SZ18									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.98000	103.92942	8.98000	103.90447		144,542,978,000.00	16,096,100	16,096,100	
Total SZ25 SPOT								144,542,978,000.00	16,096,100	16,096,100	
Total For SZ25								144,542,978,000.00	16,096,100	16,096,100	
T12A10 On 21/02/2048 Spot Bond				100.24885		100.22806			0.00	1,948,000,000	487,000,000
Total T12A10 SPOT									0.00	1,948,000,000	487,000,000
Total For T12A10									0.00	1,948,000,000	487,000,000
T12A11 On 21/02/2048 Spot Bond				100.26653		100.24271			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			9.47500	98.84449	9.47500	98.81963			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	83.17558	100.00000	82.99075			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				100.83801		100.81824			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				100.59729		100.57698			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				99.57860		99.55909			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				101.35984		101.34068			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				101.42865		101.40852			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.25078					0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	94.33655	100.00000	94.19383			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				100.69756		100.67805			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.70238		100.68273			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				101.18165		101.16097			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				101.21155		101.19034			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			7.69500	101.69826	7.70500	101.66875			0.00	0	0
Total TFS84 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS84									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.87822		100.85728			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.90186		100.88038			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.96470	7.83000	100.94363			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.86521		100.84457			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.89477		100.87346			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.90388		100.88159			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.86521		100.84457			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.89477		100.87346			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	100.88323	7.16000	100.86395			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.95266		100.93000			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.94794		100.92539			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.06115		101.03599			0.00	0	0
Total TH10C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				101.06723		101.04220				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				101.50659		101.47104				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				101.45406		101.41974				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.86403		100.84343				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.90186		100.88038				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.07383	8.73000	101.05036				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.62635		100.60533				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.89477		100.87346				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.04000	98.92236	9.03500	98.91088				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.46708		100.44605				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.91448		100.89296				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.95502		100.93231				0.00	0	0
Total TH11B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.94203		100.91962				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.95747		100.93496				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.05879		101.03368				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.07557		101.05036				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.03384		101.00958				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.42485		101.39122				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.42952		101.39578				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.43259		101.39916				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.24567		100.22515				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.25361		100.23243				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.42500	99.46454	9.42500	99.43965				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.24885		100.22806				0.00	0	0
Total TH12A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.25996		100.23824				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.33500	97.68618	9.33500	97.66196				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.25363		100.23089				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.26653		100.24271				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.44500	96.58084	9.44500	96.55662				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.27421		100.25130				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.27421		100.25130				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.28103		100.25600				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.28103		100.25600				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.29949		100.27447				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.29949		100.27447				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.30677		100.27959				0.00	0	0
Total TH12C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12C3									0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.30645		100.27929			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.40129		100.36773			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.40129		100.36773			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.59317		100.55743			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.40890		100.37316			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.10064	100.00000	15.89373			0.00	0	16,500,000,000
Total TH13A1 SPOT									0.00	0	16,500,000,000
Total For TH13A1									0.00	0	16,500,000,000
TH13A On 21/08/2018 Spot Bond				100.10355	100.00000	16.09828			0.00	0	9,000,000,000
Total TH13A2 SPOT									0.00	0	9,000,000,000
Total For TH13A2									0.00	0	9,000,000,000
TH13A On 21/08/2050 Spot Bond				100.10831	100.00000	8.20508			0.00	7,000,000,000	21,600,000,000
Total TH13A3 SPOT									0.00	7,000,000,000	21,600,000,000
Total For TH13A3									0.00	7,000,000,000	21,600,000,000
TH13A On 21/08/2020 Spot Bond				100.11294	100.00000	11.10237			0.00	0	5,600,000,000
Total TH13A4 SPOT									0.00	0	5,600,000,000
Total For TH13A4									0.00	0	5,600,000,000
TH13B On 21/08/2020 Spot Bond				100.11426	100.00000	10.28106			0.00	5,000,000,000	6,000,000,000
Total TH13B1 SPOT									0.00	5,000,000,000	6,000,000,000
Total For TH13B1									0.00	5,000,000,000	6,000,000,000
TH13C On 21/08/2020 Spot Bond				100.12348	100.00000	10.98217			0.00	3,000,000,000	4,000,000,000
Total TH13C1 SPOT									0.00	3,000,000,000	4,000,000,000
Total For TH13C1									0.00	3,000,000,000	4,000,000,000
TH13D On 21/08/2020 Spot Bond				100.11953	100.00000	14.28742			0.00	0	1,500,000,000
Total TH13D1 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D1										0.00	0	1,500,000,000
TH9A1 On 18/07/2016 Spot Bond				100.91568		100.89413				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	6.45763	101.06155	6.44183				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.05775		101.03753				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				100.89776		100.87662				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.20408		101.18356				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				100.89776		100.87662				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				100.90971		100.88829				0.00	0	0
Total THE9A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.91568		100.89413				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				100.89060		100.86962				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				100.90971		100.88829				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.97537		100.95246				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				100.97537		100.95246				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				100.97537		100.95246				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				101.07081		101.04570				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				101.09465		101.06900				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				101.06485		101.03988				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.54067		101.50476				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				101.57033		101.53373				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.55847		101.52214				0.00	0	0
Total THE9D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.70500	90.10151	9.70500	90.07865			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	112.30000	10.00000	112.27100			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			8.27500	104.69132	8.27000	104.67827		858,611,517,500.00	103,759,700	16,338,759,700	
Total TN17 SPOT								858,611,517,500.00	103,759,700	16,338,759,700	
Total For TN17								858,611,517,500.00	103,759,700	16,338,759,700	
TN20 On 17/09/2020 Spot Bond			9.70500	107.92379	9.70000	107.91597		1,206,200,482,500.00	124,286,500	11,300,946,500	
Total TN20 SPOT								1,206,200,482,500.00	124,286,500	11,300,946,500	
Total For TN20								1,206,200,482,500.00	124,286,500	11,300,946,500	
TN20U On 14/04/2020 Spot Bond			100.00000	1.62697	100.00000	1.62302		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			9.97000	108.02993	9.96500	108.02974		1,644,664,161,000.00	164,961,300	12,875,361,300	
Total TN23 SPOT								1,644,664,161,000.00	164,961,300	12,875,361,300	
Total For TN23								1,644,664,161,000.00	164,961,300	12,875,361,300	
TN25 On 19/08/2025 Spot Bond			10.10000	96.63871	10.10000	96.61284		3,216,172,290,000.00	318,432,900	14,598,932,900	
Total TN25 SPOT								3,216,172,290,000.00	318,432,900	14,598,932,900	
Total For TN25								3,216,172,290,000.00	318,432,900	14,598,932,900	
TN27 On 14/11/2027 Spot Bond			10.13000	94.15339	10.13000	94.12810		2,112,428,147,000.00	208,531,900	11,002,031,900	
Total TN27 SPOT								2,112,428,147,000.00	208,531,900	11,002,031,900	
Total For TN27								2,112,428,147,000.00	208,531,900	11,002,031,900	
TN30 On 09/10/2030 Spot Bond			10.54000	103.86762	10.54000	103.83847		0.00	0	2,000,000,000	
Total TN30 SPOT								0.00	0	2,000,000,000	
Total For TN30								0.00	0	2,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.80000	103.83540	10.80000	103.80556		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				99.84742		99.82790		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	
Total For TNF16								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.06021		100.03748		0.00	0	5,900,000	
Total TNF18 SPOT								0.00	0	5,900,000	

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 TNF18										0.00	0	5,900,000
TORQ1 On 15/08/2026 Spot Bond				100.40003		100.37493				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.35135		100.32837				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.47662		100.44579				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.35178		100.32877				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.34926		100.32736				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.36197		100.33928				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.30000	10.00000	112.27100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.24085		101.22062				0.00	0	1,670,000,000
Total TPDA02 SPOT										0.00	0	1,670,000,000
Total For TPDA02										0.00	0	1,670,000,000
TPDA0: On 05/04/2018 Spot Bond				101.19037		101.16960				0.00	0	0
Total TPDA03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.74125		100.72058			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				100.78333		100.76234			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	100.05534	10.00000	100.02767			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	100.05396	9.75000	100.02698			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	10.05350	100.00000	10.02672			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				101.58862		101.56766			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.68552		101.66329			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	9.28270	100.00000	9.26021			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	9.88953	100.00000	9.86556			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				101.73934		101.71642			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	10.25362	100.00000	10.22878			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				101.75010		101.72704			0.00	0	0
Total TRAC1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.55703	100.00000	10.53145				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.05136		102.02433				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	14.25867	100.00000	14.22412				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				102.71742		102.68157				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	18.32439	100.00000	18.28000				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	13.59276	100.00000	13.55983				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 03/09/2015 Spot Bond				99.98126		99.96252				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP17 On 17/09/2015 Spot Bond				106.52403		106.48542				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				105.30287		105.26472				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP17 On 29/10/2015 Spot Bond				98.92963		98.91085				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				98.42548		98.40696				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18 On 10/12/2015 Spot Bond				98.13199		98.11312				0.00	0	0
Total TSP180 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.40608		97.38769				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				97.17146		97.15321				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				96.85336		96.83474				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				96.55061		96.53176				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				96.21139		96.19216				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				95.94220		95.92297				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				98.71155		98.69340				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				95.17635		95.15728				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				94.86068		94.84143				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				94.53000		94.51054				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				97.58265		97.56461				0.00	0	0
Total TSP194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				93.21816		93.19884				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	14.47473	100.00000	14.43967				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				101.33049		101.31118				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.87485		100.85572				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.50999		100.49101				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.15057		100.13172				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				100.97762		100.95952				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				100.92331		100.90521				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				100.91424		100.89509				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				100.88710		100.86900				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				100.86900		100.85089				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				100.70285		100.68372				0.00	0	0
Total TWC110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.73973		100.72123				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.27053		100.25250				0.00	0	0
Total TWC115 SPOT										0.00	0	0
Total For TWC115										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.22192		100.20342				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.22523		100.20642				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.16644		100.14795				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.16286		100.14477				0.00	0	0
Total TWC119 SPOT										0.00	0	0
Total For TWC119										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.12945		100.11096				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC121 SPOT										0.00	0	0
Total For TWC121										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.02112		101.00110				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.14288		100.12247				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.93309		100.91479				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.13233		100.11342				0.00	0	0
Total TWCM21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCM21									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.36000	105.66002	9.35500	105.65564			833,083,056,000.00	89,004,600	89,004,600
Total UG21 SPOT									833,083,056,000.00	89,004,600	89,004,600
Total For UG21									833,083,056,000.00	89,004,600	89,004,600
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.07186	100.00000	8.05588			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	9.64248	100.00000	9.61238			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	7.88663	100.00000	7.87101			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	9.53248	100.00000	9.50273			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				102.25814		102.23833			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	99.45504	100.00000	99.18478			0.00	0	0
Total VKC07U SPOT									0.00	0	0
Total For VKC07U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				103.15081		103.13100			0.00	0	0
Total VKC08 SPOT									0.00	0	0
Total For VKC08									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.37142		101.35069			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				100.68370		100.66416			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				100.48034		100.45785			0.00	0	0
Total VKE02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.48101		100.45849			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				101.60137		101.58218			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				101.35858		101.33754			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.47327		100.45110			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				99.86948		99.84777			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	7.58156	100.00000	7.56654			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	9.23346	100.00000	9.20463			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	7.39632	100.00000	7.38168			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	9.12346	100.00000	9.09497			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00030			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			7.18500	106.97342	7.19500	106.94552		230,916,559,500.00	32,138,700	2,432,138,700	
Total WS04 SPOT								230,916,559,500.00	32,138,700	2,432,138,700	
Total For WS04								230,916,559,500.00	32,138,700	2,432,138,700	
WS05 On 01/08/2018 Spot Bond			1.59000	240.98372	1.59000	240.93824		0.00	0	367,911,300	
Total WS05 SPOT								0.00	0	367,911,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WS05									0.00	0	367,911,300
WSP2 On 28/05/2017 Spot Bond			7.72500	104.38638	7.72000	104.37300			131,985,487,500.00	17,085,500	2,517,085,500
Total WSP2 SPOT									131,985,487,500.00	17,085,500	2,517,085,500
Total For WSP2									131,985,487,500.00	17,085,500	2,517,085,500
WSP3 On 28/05/2019 Spot Bond			8.12500	105.12179	8.12000	105.11518			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			8.45000	104.45988	8.45000	104.43639			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			8.66000	103.86050	8.65500	103.85904			110,413,268,000.00	12,749,800	12,749,800
Total WSP5 SPOT									110,413,268,000.00	12,749,800	12,749,800
Total For WSP5									110,413,268,000.00	12,749,800	12,749,800
Z020 On 19/10/2015 Spot Bond			5.99000	99.23459	5.99500	99.21778			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			7.51500	74.02975	7.51000	74.02946			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	88.37772	100.00000	88.16425			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	48.31975	100.00000	48.22808			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									44,686,645,024,826,900.00	839,503,889,745	048,273,362,445
Total for SPOT :									44,686,645,024,826,900.00	839,503,889,745	048,273,362,445
Total Futures									44,686,645,441,531,100.00	839,503,892,368	048,273,810,509
Total Options									0.00	0	67,447
Grand Total:									44,686,645,441,531,100.00	839,503,892,368	048,273,877,956