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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2015

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			9.97158	80.71352	10.02908	80.31494			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.06072	82.08679	10.12010	81.68150			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.14114	79.75962	10.20223	79.34849			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Put			7,618.44000	7.61844	7,219,860		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			7,539.21000	7.53921	7,140,630		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			7,697.77000	7.69777	7,299,190		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			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			753.98000	0.75398	348,690		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			892.11000	0.89211	486,820		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			823.00000	0.82300	417,710		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			1,304.79000	1.30479	893,660		0.00	0	0

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			1,442.43000	1.44243	1,031,300		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			1,373.56000	1.37356	962,430		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			124.05245	124.05245	124.37847	124.37847			0.00	0	538
I2025	On	04/02/2016	Bond Future			124.95104	124.95104	125.28255	125.28255			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	122.99	Call			1,388.47000	1.38847	1,062,450		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,378.47000	1.37847	1,052,450		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			1,368.47000	1.36847	1,042,450		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	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			707.45000	0.70745	1,038,960		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			717.45000	0.71745	1,048,960		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			727.45000	0.72745	1,058,960		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			128.20201	128.20201	129.12055	129.12055			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			129.01867	129.01867	129.95287	129.95287			0.00	0	0
Total I2038 Future												0.00	0	5,820
I2038	On	05/11/2015	Bond Future	133.99	Put			4,869.45000	4.86945	5,787,990		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			4,879.45000	4.87945	5,797,990		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			4,889.45000	4.88945	5,807,990		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			1,037.13000	1.03713	1,971,330		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			1,047.13000	1.04713	1,981,330		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			1,057.13000	1.05713	1,991,330		0.00	0	0

Contract 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												0.00	0	5,820
I2046	On	05/11/2015	Bond Future			126.53011	126.53011	127.93536	127.93536			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			128.69300	128.69300	130.12252	130.12252			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			5,054.64000	5.05464	6,459,890		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			5,064.64000	5.06464	6,469,890		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			5,074.64000	5.07464	6,479,890		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			2,132.52000	2.13252	703,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,122.52000	2.12252	693,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,112.52000	2.11252	683,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	6,062
I2050	On	05/11/2015	Bond Future			136.31092	136.31092	138.14305	138.14305			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			137.10630	137.10630	138.97005	138.97005			0.00	0	0
Total I2050 Future												0.00	0	4,361
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			6,846.95000	6.84695	8,679,080		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			6,856.95000	6.85695	8,689,080		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			6,866.95000	6.86695	8,699,080		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			980.05000	0.98005	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	883,700		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			970.05000	0.97005	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	893,700		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			960.05000	0.96005	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	903,700		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	05/11/2015	Bond Future			8.49579	118.28673	8.57903	117.64155		9.39	140,288,061.78	1,186	32,492
R186	On	04/02/2016	Bond Future			8.55448	115.00071	8.64091	114.34458		9.32	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.60383	117.05154	8.69334	116.38570		9.22	0.00	0	0

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			8.64994	113.90766	8.74289	113.23027		9.32	0.00	0	0
Total R186 Future												140,288,061.78	1,186	37,857
R186	On	05/11/2015	Bond Future	8.50	Put			2,336.79000	2.33679	1,991,100	9.58	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			1,910.23000	1.91023	2,229,440	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			2,134.67000	2.13467	1,808,700	9.62	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.26	Put			3,487.81000	3.48781	3,048,820	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			1,233.72000	1.23372	1,474,160	9.47	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			3,021.02000	3.02102	2,616,280	9.47	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			4,034.08000	4.03408	4,512,500	9.95	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			846.55000	0.84655	679,790	9.95	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			1,724.36000	1.72436	2,023,850	9.58	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,710.80000	3.71080	3,257,240	9.38	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			938.56000	0.93856	1,137,400	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,597.94000	3.59794	3,151,600	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			3,244.05000	3.24405	3,674,800	9.84	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,178.06000	1.17806	963,630	9.84	0.00	0	2,283
R186	On	05/11/2015	Bond Future	8.26	Call			987.66000	0.98766	1,193,850	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			6,051.33000	6.05133	5,490,820	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			962.43000	0.96243	1,164,910	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,542.16000	3.54216	3,099,460	9.39	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.45	Call			1,549.61000	1.54961	1,829,290	9.54	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,551.84000	2.55184	2,186,340	9.54	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			891.90000	0.89190	1,083,520	9.38	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			196.07000	0.19607	254,400	9.21	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			7,018.12000	7.01812	6,431,270	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			210.79000	0.21079	272,730	9.22	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			6,865.82000	6.86582	6,282,580	9.22	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			309.33000	0.30933	394,000	9.26	0.00	0	674
R186	On	04/02/2016	Bond Future	7.50	Call			347.16000	0.34716	419,310	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,442.00000	9.44200	8,858,020	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			355.79000	0.35579	429,400	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,366.69000	9.36669	8,784,170	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,322.82000	3.32282	3,691,610	9.50	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,502.04000	2.50204	2,214,700	9.50	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			339.11000	0.33911	409,880	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,517.97000	9.51797	8,932,610	8.99	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,391.55000	2.39155	2,657,550	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,127.92000	5.12792	4,728,080	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,420.82000	2.42082	2,689,010	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,080.68000	5.08068	4,683,030	9.16	0.00	0	0

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	8.35	Call			2,450.69000	2.45069	2,721,070	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,034.10000	5.03410	4,638,640	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			772.96000	0.77296	889,540	8.91	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,613.44000	9.61344	9,064,180	8.91	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			5,081.73000	5.08173	4,711,780	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,333.70000	3.33370	3,643,080	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,041.45000	5.04145	4,673,440	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,267.95000	3.26795	3,573,460	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,124.00000	5.12400	4,752,120	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,299.86000	3.29986	3,607,300	9.32	0.00	0	0
Total R186 Option												0.00	0	49,280
Total For R186												140,288,061.78	1,186	87,137
R197	On	05/11/2015	Bond Future			295.61726	295.61726	296.64774	296.64774			0.00	0	927
R197	On	04/02/2016	Bond Future			294.31566	294.31566	295.36382	295.36382			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			1,657.74000	1.65774	627,260		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			1,647.74000	1.64774	617,260		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			1,637.74000	1.63774	607,260		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			1,646.18000	1.64618	2,694,340		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			1,626.18000	1.62618	2,674,340		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			1,636.18000	1.63618	2,684,340		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			240.81686	240.81686	242.86915	242.86915			0.00	0	52,921
R202	On	04/02/2016	Bond Future			241.55758	241.55758	243.64529	243.64529			0.00	0	0
Total R202 Future												0.00	0	52,921
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			3,130.85000	3.13085	5,183,140		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			3,140.85000	3.14085	5,193,140		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			3,120.85000	3.12085	5,173,140		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,655.29000	3.65529	1,567,580		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/02/2016	Bond Future	240.00	Call			3,645.29000	3.64529	1,557,580		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,635.29000	3.63529	1,547,580		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	05/11/2015	Bond Future			8.32496	98.40132	8.41916	97.90477		7.37	127,724,913.36	1,298	13,460
R2023	On	04/02/2016	Bond Future			8.39582	100.07528	8.49455	99.57033		6.68	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.44827	97.93028	8.55139	97.41794		6.99	0.00	0	0
Total R2023 Future												127,724,913.36	1,298	14,510
R2023	On	05/11/2015	Bond Future	7.99	Put			2,743.90000	2.74390	2,373,690	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			468.77000	0.46877	597,810	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,703.04000	2.70304	2,335,530	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			482.29000	0.48229	614,050	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,662.50000	2.66250	2,297,710	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			455.54000	0.45554	581,880	7.30	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			803.82000	0.80382	957,990	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,314.08000	3.31408	2,963,300	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			773.61000	0.77361	923,610	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,389.23000	3.38923	3,034,280	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			788.73000	0.78873	940,820	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,351.65000	3.35165	2,998,790	6.62	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,592.56000	1.59256	1,804,210	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,150.09000	3.15009	2,849,400	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,612.87000	1.61287	1,826,290	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,119.90000	3.11990	2,820,980	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,633.98000	1.63398	1,849,180	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,090.54000	3.09054	2,793,400	7.00	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												127,724,913.36	1,298	14,510
R203	On	05/11/2015	Bond Future			7.43516	102.63505	7.56513	102.41269		2.04	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.53178	104.38131	7.68375	104.15521		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.58807	102.07235	7.76845	101.84398		1.52	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.28000	0.00028	0,620	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,738.87000	2.73887	2,516,850	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.30000	0.00030	0,660	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,721.20000	2.72120	2,499,200	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.32000	0.00032	0,710	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,703.53000	2.70353	2,481,560	1.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.24	Call			103.21000	0.10321	160,840	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			765.34000	0.76534	596,870	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			106.46000	0.10646	165,380	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			753.60000	0.75360	586,420	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			110.00000	0.11000	170,270	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			742.16000	0.74216	576,330	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			243.79000	0.24379	319,200	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			914.90000	0.91490	761,940	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			247.91000	0.24791	324,170	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			906.26000	0.90626	754,150	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			252.08000	0.25208	329,180	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			897.68000	0.89768	746,410	1.50	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			8.87402	95.21140	8.94658	94.66247			1,713,805.20	18	9,973
R2030	On	04/02/2016	Bond Future			8.93356	92.82451	9.00849	92.26630			0.00	0	400
Total R2030 Future												1,713,805.20	18	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			3,452.38000	3.45238	2,903,450		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			3,373.11000	3.37311	2,824,180		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			3,531.74000	3.53174	2,982,810		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			2,022.34000	2.02234	1,464,130		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			1,945.90000	1.94590	1,387,690		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			1,869.56000	1.86956	1,311,350		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,713,805.20	18	10,373
R2032	On	05/11/2015	Bond Future			8.96448	94.83218	9.03189	94.28677			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			9.02374	96.44588	9.09324	95.89131			0.00	0	0
R2032	On	05/05/2016	Bond Future			9.07571	94.00832	9.14718	93.44542			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			8,976.27000	8.97627	8,430,860		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			8,884.29000	8.88429	8,338,880		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 05/11/2015 Bond Future	8.01	Put			8,792.43000	8.79243	8,247,020		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			3,286.02000	3.28602	2,731,450		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			3,202.50000	3.20250	2,647,930		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			3,119.08000	3.11908	2,564,510		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			1,244.54000	1.24454	681,640		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			1,164.64000	1.16464	601,740		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			1,084.84000	1.08484	521,940		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			9.05547	97.13501	9.11245	96.62573			0.00	0	47,355
R2037 On 04/02/2016 Bond Future			9.11145	94.53039	9.17011	94.01249			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.16177	96.21671	9.22196	95.69111			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			10,882.28000	10.88228	10,373,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			10,776.90000	10.77690	10,267,620		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			10,671.69000	10.67169	10,162,410		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			3,716.82000	3.71682	3,198,920		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			3,903.93000	3.90393	3,386,030		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			3,810.31000	3.81031	3,292,410		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			1,871.66000	1.87166	1,346,060		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			2,051.29000	2.05129	1,525,690		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			1,961.41000	1.96141	1,435,810		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	47,725
R204 On 05/11/2015 Bond Future			7.75798	103.74848	7.87736	103.42308		3.37	127,506,881.92	1,229	18,043

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future			7.84176	101.47657	7.97286	101.14569		2.71	0.00	0	0
R204	On	05/05/2016	Bond Future			7.90616	103.28602	8.05051	102.95096		2.94	0.00	0	0
Total R204 Future												127,506,881.92	1,229	18,043
R204	On	05/11/2015	Bond Future	6.24	Call			0.54000	0.00054	1,080	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,579.71000	4.57971	4,254,850	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			0.58000	0.00058	1,150	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,551.01000	4.55101	4,226,180	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			0.62000	0.00062	1,220	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,522.31000	4.52231	4,197,510	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			274.10000	0.27410	366,200	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,499.52000	1.49952	1,260,740	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			280.94000	0.28094	374,640	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,480.80000	1.48080	1,243,620	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			287.69000	0.28769	382,970	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,461.99000	1.46199	1,226,390	2.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			691.62000	0.69162	829,820	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,414.11000	1.41411	1,217,250	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			701.28000	0.70128	840,700	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,400.40000	1.40040	1,204,760	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			711.02000	0.71102	851,660	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,386.78000	1.38678	1,192,360	2.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												127,506,881.92	1,229	18,043
R2044	On	05/11/2015	Bond Future			9.10303	98.83747	9.15995	98.28291			0.00	0	14,576
R2044	On	04/02/2016	Bond Future			9.15634	96.13657	9.21488	95.57266			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.20424	97.85151	9.26424	97.27924			0.00	0	0
Total R2044 Future												0.00	0	14,576
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,676.11000	9.67611	9,121,550		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			9,562.22000	9.56222	9,007,660		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,448.55000	9.44855	8,893,990		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,098.07000	2.09807	1,534,160		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			1,998.70000	1.99870	1,434,790		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,197.62000	2.19762	1,633,710		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	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
R2044 On 05/05/2016 Bond Future	9.00	Put			2,564.90000	2.56490	1,992,630		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			2,465.71000	2.46571	1,893,440		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			2,664.27000	2.66427	2,092,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	14,576
R2048 On 05/11/2015 Bond Future			9.09401	98.12405	9.15091	97.55514			49,356,397.15	503	48,532
R2048 On 04/02/2016 Bond Future			9.14900	99.79328	9.20753	99.21481			0.00	0	0
R2048 On 05/05/2016 Bond Future			9.19304	97.13644	9.25300	96.54925			0.00	0	0
Total R2048 Future									49,356,397.15	503	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			12,648.28000	12.64828	12,079,370		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			12,895.45000	12.89545	12,326,540		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			12,771.74000	12.77174	12,202,830		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			2,181.56000	2.18156	1,603,090		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			2,079.35000	2.07935	1,500,880		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			1,977.33000	1.97733	1,398,860		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			2,623.84000	2.62384	2,036,650		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			2,521.75000	2.52175	1,934,560		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			2,419.85000	2.41985	1,832,660		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									49,356,397.15	503	48,532
R207 On 05/11/2015 Bond Future			8.01050	99.65176	8.10664	99.32189		4.49	7,374,230.24	74	44,051
R207 On 04/02/2016 Bond Future			8.09090	97.70533	8.19417	97.36986		3.99	0.00	0	0
R207 On 05/05/2016 Bond Future			8.16056	99.44770	8.27137	99.10794		4.13	0.00	0	0
R207 On 04/08/2016 Bond Future			8.22616	97.63725	8.34614	97.29183		3.99	0.00	0	0
Total R207 Future									7,374,230.24	74	44,051
R207 On 05/11/2015 Bond Future	7.43	Call			115.79000	0.11579	158,240	4.43	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			2,466.74000	2.46674	2,179,320	4.43	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			149.08000	0.14908	200,880	4.44	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			2,253.63000	2.25363	1,975,560	4.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/11/2015	Bond Future	7.74	Call			321.77000	0.32177	414,300	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,587.14000	1.58714	1,349,800	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			331.24000	0.33124	425,720	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,561.83000	1.56183	1,326,440	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			341.05000	0.34105	437,520	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,536.88000	1.53688	1,303,480	4.49	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			258.71000	0.25871	325,510	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,574.52000	2.57452	2,305,850	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			265.15000	0.26515	333,200	3.90	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,547.60000	2.54760	2,280,180	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			271.71000	0.27171	341,010	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,520.82000	2.52082	2,254,650	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			144.75000	0.14475	187,420	3.85	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			3,197.86000	3.19786	2,905,060	3.85	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			822.69000	0.82269	949,430	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,091.39000	2.09139	1,878,370	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			524.37000	0.52437	617,090	4.04	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,731.10000	2.73110	2,484,060	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			799.96000	0.79996	924,340	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,130.86000	2.13086	1,915,480	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			811.28000	0.81128	936,840	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,111.07000	2.11107	1,896,870	4.10	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,079.88000	1.07988	1,224,330	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,051.43000	2.05143	1,850,460	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,055.43000	1.05543	1,197,790	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,085.16000	2.08516	1,882,100	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,067.42000	1.06742	1,210,830	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,068.06000	2.06806	1,866,050	3.99	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												7,374,230.24	74	44,228
R208	On	05/11/2015	Bond Future			8.13353	94.80450	8.22863	94.41201		5.77	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.20506	96.41766	8.30572	96.01858		5.11	0.00	0	0
R208	On	05/05/2016	Bond Future			8.26392	94.73522	8.37032	94.33061		5.39	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	8.48	Put			570.75000	0.57075	443,740	5.98	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Put			2,312.25000	2.31225	2,004,350	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			283.07000	0.28307	369,700	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,278.83000	2.27883	1,972,970	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			291.98000	0.29198	380,650	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,245.52000	2.24552	1,941,700	5.71	0.00	0	0

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	8.48	Call			1,598.65000	1.59865	1,864,130	5.98	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			274.25000	0.27425	358,840	5.71	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			479.29000	0.47929	583,910	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,749.12000	2.74912	2,454,660	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			489.55000	0.48955	595,800	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,718.68000	2.71868	2,425,850	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			499.97000	0.49997	607,860	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,688.43000	2.68843	2,397,240	5.06	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,092.03000	1.09203	1,249,430	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,509.44000	2.50944	2,262,230	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,107.27000	1.10727	1,266,090	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,486.06000	2.48606	2,240,270	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,077.52000	1.07752	1,233,510	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,533.56000	2.53356	2,284,940	5.39	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			8.99291	75.26232	9.04982	74.84109		15.03	2,257,869.60	30	24,850
R209	On	04/02/2016	Bond Future			9.04483	76.54305	9.10331	76.11468		14.66	0.00	0	400
R209	On	05/05/2016	Bond Future			9.09017	74.75831	9.15007	74.32365		14.99	0.00	0	0
Total R209 Future												2,257,869.60	30	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			109.59000	0.10959	130,250	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,589.43000	8.58943	8,188,860	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			113.95000	0.11395	135,320	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,507.12000	8.50712	8,107,260	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			118.44000	0.11844	140,560	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,816.52000	4.81652	4,480,220	14.90	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,869.91000	1.86991	2,067,010	15.31	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			2,238.46000	2.23846	2,014,330	15.31	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,425.08000	8.42508	8,025,970	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,484.30000	2.48430	2,719,670	15.49	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,679.02000	1.67902	1,493,160	15.49	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			2,868.56000	2.86856	3,124,510	15.59	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,415.39000	1.41539	1,250,110	15.59	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			589.85000	0.58985	674,780	14.90	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,895.21000	1.89521	2,056,090	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,464.85000	4.46485	4,197,360	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,732.11000	4.73211	5,014,670	15.21	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,786.05000	1.78605	1,640,240	15.21	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,840.23000	1.84023	1,997,820	14.53	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,563.72000	4.56372	4,292,940	14.53	0.00	0	0

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	8.75	Call			1,867.60000	1.86760	2,026,830	14.53	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,514.11000	4.51411	4,244,970	14.53	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,217.30000	3.21730	3,421,940	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,313.62000	4.31362	4,083,600	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,251.79000	3.25179	3,457,790	15.00	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,274.29000	4.27429	4,045,630	15.00	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,184.47000	3.18447	3,387,750	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,354.72000	4.35472	4,123,340	14.99	0.00	0	0
Total R209 Option												0.00	0	5,140
Total For R209												2,257,869.60	30	30,390
R210	On	05/11/2015	Bond Future			181.95230	181.95230	182.75414	182.75414			0.00	0	1,698
R210	On	04/02/2016	Bond Future			185.06264	185.06264	185.87812	185.87812			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	05/11/2015	Bond Future	182.00	Call			754.14000	0.75414	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	47,700		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			744.14000	0.74414	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	57,700		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			764.14000	0.76414	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	37,700		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			888.12000	0.88812	72,640		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			878.12000	0.87812	62,640		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			868.12000	0.86812	52,640		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R211	On	05/11/2015	Bond Future			136.12751	136.12751	136.13692	136.13692			0.00	0	0
R211	On	04/02/2016	Bond Future			136.75808	136.75808	136.76772	136.76772			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,146.92000	1.14692	1,137,510		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,136.92000	1.13692	1,127,510		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,126.92000	1.12692	1,117,510		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			2,222.28000	2.22228	2,231,920		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,232.28000	2.23228	2,241,920		0.00	0	0

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	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,242.28000	2.24228	2,251,920		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			142.99390	142.99390	143.08594	143.08594			0.00	0	928
R212	On	04/02/2016	Bond Future			143.57626	143.57626	143.67000	143.67000			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			2,914.06000	2.91406	3,006,100		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			2,924.06000	2.92406	3,016,100		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			2,904.06000	2.90406	2,996,100		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			2,320.00000	2.32000	2,413,740		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			2,330.00000	2.33000	2,423,740		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			2,340.00000	2.34000	2,433,740		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			8.89912	85.64436	8.96642	85.15282		12.86	115,106,019.84	1,344	21,426
R213	On	04/02/2016	Bond Future			8.95949	87.10134	9.02891	86.60139		12.41	0.00	0	200
R213	On	05/05/2016	Bond Future			9.00730	85.10532	9.07862	84.59788		12.75	0.00	0	0
Total R213 Future												115,106,019.84	1,344	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			50.78000	0.05078	64,010	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,684.99000	9.68499	9,206,680	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			52.94000	0.05294	66,670	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,602.48000	9.60248	9,124,670	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			55.29000	0.05529	69,560	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,520.27000	9.52027	9,043,000	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,948.85000	1.94885	2,147,530	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,057.62000	4.05762	3,756,350	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,977.33000	1.97733	2,177,990	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,011.86000	4.01186	3,712,570	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,006.06000	2.00606	2,208,700	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,966.44000	3.96644	3,669,130	12.30	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,551.46000	2.55146	2,760,650	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,999.95000	4.99995	4,701,700	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,580.27000	2.58027	2,791,040	12.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2016	Bond Future	8.75	Put			4,955.01000	4.95501	4,658,340	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,610.64000	2.61064	2,823,030	12.76	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,911.72000	4.91172	4,616,670	12.76	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												115,106,019.84	1,344	21,626
R214	On	05/11/2015	Bond Future			9.02755	76.25739	9.08439	75.81339		15.77	76,257,390.00	1,000	11,693
R214	On	04/02/2016	Bond Future			9.08065	77.55462	9.13906	77.10315		15.42	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.12289	75.64192	9.18268	75.18364		15.76	0.00	0	0
Total R214 Future												76,257,390.00	1,000	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			106.33000	0.10633	126,560	15.26	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,285.03000	9.28503	8,861,260	15.26	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			98.23000	0.09823	117,090	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,464.72000	9.46472	9,039,580	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			102.13000	0.10213	121,650	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,374.64000	9.37464	8,950,160	15.25	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			464.34000	0.46434	518,950	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,235.28000	10.23528	9,838,420	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			474.44000	0.47444	530,040	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,151.63000	10.15163	9,755,760	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			485.27000	0.48527	541,900	14.92	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,068.88000	10.06888	9,674,040	14.92	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,283.68000	3.28368	3,493,990	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,777.27000	4.77727	4,529,300	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,317.70000	3.31770	3,529,440	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,732.57000	4.73257	4,486,030	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,353.66000	3.35366	3,566,840	15.77	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,689.95000	4.68995	4,444,850	15.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												76,257,390.00	1,000	16,313
Total for Bond												647,585,569.09	6,682	493,694
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2050 On 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
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 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
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0

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/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			493.61200	493.61200	491.32100	491.32100			0.00	0	441
GOVI On 04/02/2016 GOVI			502.00600	502.00600	499.67600	499.67600			0.00	0	26
GOVI On 05/05/2016 GOVI			510.94700	510.94700	508.58400	508.58400			0.00	0	0
Total GOVI Future									0.00	0	467
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			386,690.00000	38.66900	363,780,000		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			386,790.00000	38.67900	363,880,000		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			386,890.00000	38.68900	363,980,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			123,140.00000	12.31400	99,840,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	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
GOVI On 04/02/2016 GOVI	512.00	Put			123,240.00000	12.32400	99,940,000		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			123,340.00000	12.33400	100,040,000		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			94,060.00000	9.40600	70,430,000		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			94,160.00000	9.41600	70,530,000		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			94,260.00000	9.42600	70,630,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	467
Total for GOVI									0.00	0	467
AL37 On 05/11/2015 Index Future			463.14900	463.14900	461.53100	461.53100			0.00	0	3
AL37 On 04/02/2016 Index Future			471.02500	471.02500	469.37900	469.37900			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			543.51000	543.51000	540.63400	540.63400			0.00	0	1
AL7T On 04/02/2016 Index Future			552.75300	552.75300	549.82800	549.82800			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			496.91200	496.91200	494.53200	494.53200		99,382,400.00		20	456
ALBI On 04/02/2016 Index Future			505.36200	505.36200	502.94100	502.94100		202,144,800.00		40	146
ALBI On 05/05/2016 Index Future			514.36300	514.36300	511.90800	511.90800		0.00		0	0
Total ALBI Future								301,527,200.00		60	602
Total For ALBI								301,527,200.00		60	602
IGOV On 05/11/2015 Index Future			234.05100	234.05100	235.34100	235.34100		0.00		0	973
IGOV On 04/02/2016 Index Future			238.05000	238.05000	239.36200	239.36200		0.00		0	82
IGOV On 05/05/2016 Index Future			242.30800	242.30800	243.64800	243.64800		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			634.39100	634.39100	637.81600	637.81600		0.00		0	0
ILBI On 04/02/2016 Index Future			645.26200	645.26200	648.74700	648.74700		0.00		0	160
Total ILBI Future								0.00		0	160
Total For ILBI								0.00		0	160
Total for Index								301,527,200.00		60	1,821
JIBAR f On 16/09/2015 Jibar Future			6.44000	93.56000	6.34000	93.66000		0.00		0	0
JIBAR f On 21/10/2015 Jibar Future			6.55000	93.45000	6.45000	93.55000		0.00		0	0
JIBAR f On 18/11/2015 Jibar Future			6.67000	93.33000	6.48000	93.52000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/12/2015		Jibar Future	6.72000	93.28000	6.59000	93.41000			0.00	0	0
JIBAR F On 20/01/2016		Jibar Future	6.67500	93.32500	6.67500	93.32500			0.00	0	0
JIBAR F On 17/02/2016		Jibar Future	6.87000	93.13000	6.76000	93.24000			0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	6.90000	93.10000	6.79000	93.21000			0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.16000	92.84000	7.01000	92.99000			0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.33000	92.67000	7.23000	92.77000			0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.50000	92.50000	7.38000	92.62000			0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.68000	92.32000	7.50000	92.50000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.79000	92.21000	7.61000	92.39000			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 :									949,112,769.09	6,742	497,982
AA02 On 28/03/2016		Spot Bond		101.08952		101.07129			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		101.34907		101.32841			0.00	0	37,200,000
Total AA04 SPOT									0.00	0	37,200,000
Total For AA04									0.00	0	37,200,000
AA05 On 22/03/2019		Spot Bond	9.34000	103.78442	9.45000	103.43203		9,340,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								9,340,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								9,340,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021		Spot Bond		100.91167		100.89059			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	9.81500	102.09755	9.90500	101.69237			0.00	0	1,000,000,000
Total AA07 SPOT									0.00	0	1,000,000,000
Total For AA07									0.00	0	1,000,000,000
AB01/R On 24/11/2020		Spot Bond	10.00000	111.01300	10.00000	110.98400			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		100.09740		100.07436			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023		Spot Bond		97.27180		98.89946			0.00	5,160,000,000	2,580,000,000
Total AB011 SPOT									0.00	5,160,000,000	2,580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB011										0.00	5,160,000,000	2,580,000,000
AB013 On 21/11/2018 Spot Bond			9.73000	98.30873	9.84000	97.99189				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.62331	100.00000	9.60000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.91054	10.84000	102.88102				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	10.06925	100.00000	10.04932				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.97014		100.94732				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			8.94000	105.29281	9.05500	105.08901				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	112.15400	10.00000	112.12500				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			2.29000	279.10614	2.24000	280.01569				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.74100		101.72210				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				102.24182		102.22065				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.55649		101.53486				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.59563		101.57345				0.00	0	0
Total ABFN09 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 ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.43095		99.41294				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				100.80776		100.78827				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.51901		100.49976				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				100.30117		100.27954				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				100.30856		100.28638				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			2.03000	178.58062	1.98000	179.01562				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	179.21199	2.17000	179.18627				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	191.56958	1.82000	191.54387				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			8.33625	82.37221	8.45125	82.14256				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			8.33625	82.37221	8.45125	82.14256				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				101.45558		101.43379				0.00	1,600,000,000	400,000,000
Total ABN39 SPOT										0.00	1,600,000,000	400,000,000
Total For ABN39										0.00	1,600,000,000	400,000,000
ABN40 On 29/09/2015 Spot Bond				100.30000		100.25000				0.00	0	0
Total ABN40 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 ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.49000		99.43000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.97000		98.92000			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				97.49000		97.48000			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				97.81000		97.82000			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				101.04556		101.02496			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.92691		100.90646			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				96.44000		96.47000			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				95.72000		95.77000			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				95.43000		95.49000			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				95.17000		95.23000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.18585		101.16520			0.00	0	0
Total ABN55 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 ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.04500	106.38041	7.19000	106.35195			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.92996		100.90794			0.00	2,000,000,000	500,000,000
Total ABN58 SPOT									0.00	2,000,000,000	500,000,000
Total For ABN58									0.00	2,000,000,000	500,000,000
ABN59 On 20/07/2016 Spot Bond				93.41000		93.49000			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				93.18000		93.29000			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			2.55000	112.90527	2.52000	113.17600			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			2.38000	167.89515	2.34000	168.58418			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.42000	218.62000	2.36000	220.40762			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				91.81000		91.96000			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			9.87000	88.87923	9.96000	88.42149			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				104.07000		104.32000			0.00	0	0
Total ABN70 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				48.58000		49.59000			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				99.49000		99.76000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				106.95500		107.44500			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	107.83927	9.63000	107.81157			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				103.14000		103.43000			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			9.84500	106.33169	9.92500	105.75038			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			9.24000	92.07106	9.33000	91.68868			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.59000		100.09000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				117.18000		117.21000			0.00	0	0
Total ABN82 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.94000	105.67507	10.02000	105.09852			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				93.55000		93.67000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.70907		101.68726			0.00	800,000,000	200,000,000
Total ABN91 SPOT									0.00	800,000,000	200,000,000
Total For ABN91									0.00	800,000,000	200,000,000
ABN92 On 31/01/2019 Spot Bond				100.62730		100.60476			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			8.59000	107.29621	8.70500	107.00815		181,249,000,000.00		21,100,000	1,420,000,000
Total ABS10 SPOT								181,249,000,000.00		21,100,000	1,420,000,000
Total For ABS10								181,249,000,000.00		21,100,000	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.71500	102.40159	9.80500	101.99602		9,715,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								9,715,000,000,000.00		1,000,000,000	500,000,000
Total For ABS11								9,715,000,000,000.00		1,000,000,000	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.51500	101.69045	9.60500	101.33158		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0
ABS13 On 14/05/2022 Spot Bond			9.94500	101.45847	10.03500	101.00294		0.00		0	0
Total ABS13 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS13									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.42500	97.33536	9.51500	96.98206			94,551,600,000,000.00	10,032,000,000	5,326,922,800
Total ABS6 SPOT									14,551,600,000,000.00	10,032,000,000	5,326,922,800
Total For ABS6									14,551,600,000,000.00	10,032,000,000	5,326,922,800
ABS7 On 11/09/2026 Spot Bond			10.32000	94.17922	10.12000	95.37518			52,322,400,000,000.00	5,070,000,000	3,610,000,000
Total ABS7 SPOT									52,322,400,000,000.00	5,070,000,000	3,610,000,000
Total For ABS7									52,322,400,000,000.00	5,070,000,000	3,610,000,000
ABS9 On 17/03/2016 Spot Bond			7.75000	105.02986	7.88500	104.93522			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			2.10000	282.73798	2.05000	283.66328			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			1.47000	133.34471	1.47000	133.32813			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			2.00500	137.03807	1.99500	137.09959			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	0.01059	100.00000	0.01056			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			9.01500	106.27752	9.16000	106.24341			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	10.15482	100.00000	10.13022			0.00	0	400,000,000
Total ACL02U SPOT									0.00	0	400,000,000
Total For ACL02U									0.00	0	400,000,000
ACL03L On 20/03/2016 Spot Bond			100.00000	60.52746	100.00000	60.38083			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				74.95089		75.55561			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	60.52746	100.00000	60.38083			0.00	0	0
Total ACL04U 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 ACL04U										0.00	0	0
ACL070 On 20/09/2015 Spot Bond				99.54289		99.52301				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
ACL075 On 20/09/2015 Spot Bond				101.59625		101.57233				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				101.74770		101.72149				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				101.52870		101.50581				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				101.57434		101.55076				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				101.59442		101.57053				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				100.68474		100.66097				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				100.68474		100.66097				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				100.68842		100.66452				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.68842		100.66452				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.68105		100.65741				0.00	0	0
Total ACL087 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 ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				97.87281		97.85415				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				101.38393		101.36183				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				101.54699		101.52381				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.59236		101.56849				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.61055		101.58641				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.57407		101.55048				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.49221		101.46987				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.72500	102.82866	9.81500	102.48644				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 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
ACL118 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
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 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 ACL122										0.00	0	0
ACL12f On 20/09/2016 Spot Bond				92.19703		92.17697				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				203.58924		206.69821				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				203.68632		206.79616				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				101.52860		101.50571				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				102.41942		102.39465				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				99.89327		99.87183				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				102.41784		102.39310				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				101.28030		101.25679				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				101.01418		100.99124				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL14f On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14f On 20/12/2016 Spot Bond				102.46770		102.44504				0.00	35,154,000	18,171,000
Total ACL143 SPOT										0.00	35,154,000	18,171,000
Total For ACL143										0.00	35,154,000	18,171,000
ACL14f On 20/12/2016 Spot Bond				102.34085		102.31998				0.00	0	0
Total ACL144 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 ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.53410		101.51112				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				102.28899		102.26715				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				101.50147		101.47899				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				101.43753		101.41602				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	104.46158	10.23000	104.43326				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				101.40453		101.38351				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				111.95280		113.31568				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			9.80500	101.80446	9.91500	101.43515				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				101.49591		101.47352				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	120.51845	1.75000	120.50252				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				101.46488		101.44208				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.51028		101.48678				0.00	0	0
Total ACL174 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 ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.41947		101.39737				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				101.54138		101.51778				0.00	4,000,000	5,000,000
Total ACL181 SPOT										0.00	4,000,000	5,000,000
Total For ACL181										0.00	4,000,000	5,000,000
ACL182 On 20/06/2017 Spot Bond				102.70433		102.68269				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				101.40312		101.38126				0.00	200,000,000	100,000,000
Total ACL183 SPOT										0.00	200,000,000	100,000,000
Total For ACL183										0.00	200,000,000	100,000,000
ACL184 On 20/09/2017 Spot Bond				102.26444		102.24228				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				101.50120		101.47784				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				101.46388		101.44197				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				101.54129		101.51820				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				101.56502		101.54157				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				101.40950		101.39045				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				101.60191		101.58268				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.57058		101.54705				0.00	0	0
Total ACL193 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 ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.57058		101.54705				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.65545		101.62971				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.47397		101.45102				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.66023		101.63535				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				103.02594		103.00265				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.65545		101.62971				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				99.30541		99.28576				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.60163		101.57762				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.58288		101.55827				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				145.52064		147.80942				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				146.55250		148.85733				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.38314		101.36158				0.00	0	0
Total ACL205 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 ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.37042		101.34906				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.16185		100.14143				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.40493		101.38305				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.56736		100.54662				0.00	95,000,000	95,000,000
Total ACL213 SPOT										0.00	95,000,000	95,000,000
Total For ACL213										0.00	95,000,000	95,000,000
ACL214 On 20/09/2020 Spot Bond				101.46488		101.44208				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.38495		101.36337				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.38314		101.36158				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				101.51220		101.48955				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.39813		100.37476				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.73852		100.71528				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.72657		100.70370				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.83878		101.81530				0.00	0	0
Total ADCB01 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 ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.66231		100.63883				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				100.64503		100.62229				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				100.02258		99.99973				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	76.90161	100.00000	76.59277				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	33.57250	100.00000	33.49117				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	15.20864	100.00000	15.17180				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	1.65482	100.00000	1.65082				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				100.07120		100.05340				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				100.14408		100.12347				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				100.15794						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	82.56097	100.00000	82.37791				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				100.16713						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	82.58125	100.00000	82.39814				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.80886		100.78765				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.88811		100.86485				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.99364		100.96765				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				100.77260		100.75174				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			8.27500	101.31516	8.39000	101.22273				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.99267		100.96607				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				101.15351		101.12270				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	40.45132	100.00000	40.31407				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.40817	100.00000	10.37285				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			9.37500	101.50773	9.48500	101.16188				0.00	0	2,900,000,000
Total AIR01 SPOT										0.00	0	2,900,000,000
Total For AIR01										0.00	0	2,900,000,000
AIR02 On 30/04/2023 Spot Bond			9.94000	112.98613	10.02000	112.50924				0.00	0	50,000,000
Total AIR02 SPOT										0.00	0	50,000,000
Total For AIR02										0.00	0	50,000,000
AIR03 On 09/03/2016 Spot Bond			7.77000	106.65179	7.90500	106.55909				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.61000	100.16148	9.70000	99.61997			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.25555	100.00000	15.22179			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			10.24500	100.59786	10.31000	100.08962			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			2.63000	172.04400	2.59000	172.71838			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				101.76709		101.74484			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				101.34971		101.32816			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				101.45257		101.42936			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				100.46826		100.44603			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.33846		101.31870			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.97097			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.39931		101.37875			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.43752		101.41601			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				102.01332		101.98357			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.97209		101.95453			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				93.79000		94.05000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.71553		101.69801			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.91904		114.85910			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.67000	237.68447	2.61000	239.52671			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN024 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02: On 20/06/2019 Spot Bond				100.18690		100.16614				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.24485		113.17990				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.38018		100.35774				0.00	1,600,000,000	400,000,000
Total ASN036 SPOT										0.00	1,600,000,000	400,000,000
Total For ASN036										0.00	1,600,000,000	400,000,000
ASN03: On 07/12/2033 Spot Bond			2.68500	210.79597	2.62500	212.50396				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.30315		101.28283				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.32263		101.30220				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.93312		100.91253				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.90847		100.88695				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 22/04/2020 Spot Bond				100.83515		100.81198				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.72567		100.70254				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.66729		100.64456				0.00	3,360,000,000	840,000,000
Total ASN061 SPOT										0.00	3,360,000,000	840,000,000
Total For ASN061										0.00	3,360,000,000	840,000,000
ASN06: On 14/05/2018 Spot Bond				98.55105		98.54959				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.01181		100.01197				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				99.91405		99.89258				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.50961		101.48926				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.45860		100.43667				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				101.35529		101.33836				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				84.08890		87.36883				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07 On 02/07/2016 Spot Bond				101.08461		101.06547				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07 On 20/06/2020 Spot Bond				100.73258		100.70623				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.50771		100.48553				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.17921		100.15677				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.07191	100.00000	1.57761				0.00	1,900,000,000	5,700,000,000
Total ASN083 SPOT										0.00	1,900,000,000	5,700,000,000
Total For ASN083										0.00	1,900,000,000	5,700,000,000
ASN08 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
ASN35 On 20/12/2016 Spot Bond			100.00000	41.20656	100.00000	41.11537				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	23.99561	100.00000	23.93749				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	24.09796	100.00000	24.03959				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	23.63738	100.00000	23.58012				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	33.16165	100.00000	33.08132			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.65416	100.00000	44.54598			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	18.44628	100.00000	18.40160			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	43.85629	100.00000	43.75005			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	63.43014	100.00000	63.27648			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	1.21901	100.00000	1.21415			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.53524		101.51537			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				101.27406		101.25418			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				101.59115		101.57071			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			9.37500	105.09120	9.48500	104.77344		20,625,000,000,000.00	2,200,000,000	2,050,000,000	
Total BAW11 SPOT								20,625,000,000,000.00	2,200,000,000	2,050,000,000	
Total For BAW11								20,625,000,000,000.00	2,200,000,000	2,050,000,000	
BAW13 On 17/04/2017 Spot Bond				101.40297		101.38200			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				100.67260		100.65276			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				99.67182		99.65168			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				100.00021		99.97890			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			9.91500	100.73494	10.00500	100.34936			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			7.03500	105.12584	7.18000	105.09078			0.00	0	0
Total BAW2 SPOT									0.00	0	0
Total For BAW2									0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	88.46154	100.00000	88.24940			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			10.06500	100.31269	10.15500	99.87148			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				103.45870		103.43468			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			9.09000	105.59165	9.20500	105.34858		727,200,000,000.00	80,000,000	20,000,000	
Total BAW8 SPOT								727,200,000,000.00	80,000,000	20,000,000	
Total For BAW8								727,200,000,000.00	80,000,000	20,000,000	
BAYA01 On 31/03/2016 Spot Bond			10.98321	102.54106	11.03787	102.49210			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			10.61909	101.86224	10.62733	101.83291			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			10.88322	101.88992	10.88337	101.85994			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				101.75195		101.72198			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			10.96354	101.88035	10.96502	101.84997				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			11.97356	101.50067	12.10660	101.19943				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				101.79202		101.76136				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				101.79202		101.76136				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				101.79209		101.76143				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			11.23321	101.69371	11.28787	101.64449				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			11.15221	101.95043	11.18417	101.91058				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			10.61909	101.86224	10.62733	101.83291				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	102.06721	11.06000	102.03671				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			10.30820	101.71101	10.40395	101.62746				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				102.41941		102.39164				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				101.69432		101.66505				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				101.69432		101.66505				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.91628	104.13990	8.01816	104.01924				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.86500	100.50451	11.98000	100.28630				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.79000	98.76918	11.90500	98.53126				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				101.55190		101.52538				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.48169	9.28000	101.45640				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.65763		101.62839				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.67500	98.45890	11.78500	98.21313				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.61003		101.58163				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				101.64970		101.62061			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.64970		101.62061			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		99.90330			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				101.59098		101.56291			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				101.67160		101.64300			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		99.99590			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.67160		101.64300			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.59415		101.56603			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.61593		101.58831			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.67171		101.64311			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.31152		101.28913			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.37164		101.34741			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB02 On 31/03/2016 Spot Bond			13.98321	103.01649	14.03787	102.95930				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.29617	102.53922	15.40095	102.37080				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.20137	102.30754	14.31176	102.18008				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				102.16378		102.12565				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				102.16378		102.12565				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.16378		102.12565				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.24260		102.20308				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				101.88734		101.85408				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	39.43461	100.00000	39.35979				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.56543	100.00000	21.51319				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.62696	100.00000	19.57942				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.11541	100.00000	12.08606				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.11541	100.00000	12.08606				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	14.64811	100.00000	14.61263				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	12.69233	100.00000	12.66159				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				100.73517		100.71529				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				101.01561		100.99592				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				100.83034		100.81051				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	10.50769	100.00000	10.48224				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	10.50769	100.00000	10.48224				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	98.11828	100.00000	97.85523				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	86.69834	100.00000	86.49289				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	81.29176	100.00000	81.11111				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			2.00000	185.12673	1.95000	185.39434				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			8.46000	157.26092	8.54000	155.70512			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.46000	157.67122	8.54000	156.12679			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			8.84500	97.45914	8.92500	96.85946			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			8.47500	99.87666	8.58500	99.60845			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.78152		100.76042			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.22760		101.20720			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.84839		100.82551			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.89979		100.87555			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				101.04320		101.01512			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	56.14331	100.00000	56.00730			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.62812		100.60674				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				100.63986		100.61807				0.00	0	10,000,000
Total BG32A3 SPOT										0.00	0	10,000,000
Total For BG32A3										0.00	0	10,000,000
BG32A On 30/10/2016 Spot Bond				100.64377		100.62184				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				100.69067		100.66711				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				100.75312		100.72739				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	35.15585	100.00000	35.07069				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	35.15585	100.00000	35.07069				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				101.59046		101.56900				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.62076		101.59889				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			8.59000	104.25996	8.70500	104.07208				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B On 15/03/2017 Spot Bond				101.71163		101.68851				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.87302		101.84767				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	25.09454	100.00000	25.03375				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	25.09454	100.00000	25.03375				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				101.25507		101.22681				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			11.47500	100.83964	11.56500	100.51826				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				100.60630		100.57978				0.00	2,745,000,000	669,000,000
Total BGL03 SPOT										0.00	2,745,000,000	669,000,000
Total For BGL03										0.00	2,745,000,000	669,000,000
BGL04 On 05/02/2025 Spot Bond			11.36500	96.12726	11.45500	95.80045				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				104.27562		104.25466				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	82.24002	100.00000	82.06761				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.98262		99.90930				0.00	0	50,000,000
Total BID04 SPOT										0.00	0	50,000,000
Total For BID04										0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				100.86680		100.84694				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.98500	100.99191	9.09500	100.61827			39,534,000,000,000.00	4,400,000,000	2,200,000,000
Total BID06 SPOT									19,534,000,000,000.00	4,400,000,000	2,200,000,000
Total For BID06									19,534,000,000,000.00	4,400,000,000	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.83289		100.81385			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				98.73804		98.72001			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				100.13134		100.11205			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.15088		100.12877			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				100.12963		100.11109			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				100.13575		100.11634			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				100.14686		100.12585			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				100.19280		100.16522			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				100.26934		100.23011			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				100.79291		100.76846			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				100.81458		100.78946			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.75172		101.72566			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.89494		101.86677			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				102.03554		102.00625			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				98.98694		98.96782			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				98.33850		98.31962			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				99.87582		99.85808			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				99.82265		99.80492			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				99.20588		99.19529			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				99.29313		99.27546			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				100.89790		100.87889			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				99.04656		99.02891			0.00	0	0
Total BTC055 SPOT									0.00	0	0
Total For BTC055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC056 On 19/10/2015 Spot Bond				99.08139		99.06372				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.82431		100.80557				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC058 On 14/10/2015 Spot Bond				99.16825		99.15055				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC059 On 23/10/2015 Spot Bond				98.98200		98.96382				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.60255		100.58360				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC061 On 03/11/2015 Spot Bond				98.78301		98.76485				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC062 On 30/10/2015 Spot Bond				98.74141		98.72802				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC063 On 25/11/2015 Spot Bond				98.37085		98.35255				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC064 On 12/02/2016 Spot Bond				100.26091		100.24222				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC065 On 28/09/2015 Spot Bond				99.44956		99.43181				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC066 On 23/11/2015 Spot Bond				98.41772		98.39953				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC067 On 22/02/2016 Spot Bond				100.13112		100.11237				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BUS011 On 30/09/2016 Spot Bond			100.00000	41.49415	100.00000	41.39362				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				101.31023		101.28827				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				101.35913		101.33635				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.50004		101.47830				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.20158		100.17901				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	20.57274	100.00000	20.52289				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			9.79000	109.17539	9.90500	109.01693				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				104.58686		104.55976				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			8.14000	104.80078	8.25500	104.70075				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			12.87500	95.93558	12.98500	101.28206				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.99512		97.96876				0.00	1,040,000,000	520,000,000
Total CBL13 SPOT										0.00	1,040,000,000	520,000,000
Total For CBL13										0.00	1,040,000,000	520,000,000
CBL14 On 01/02/2019 Spot Bond			13.17500	96.45627	13.28500	96.13563				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			9.24000	102.90211	9.35500	102.69674			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				97.00048		96.92378			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			13.17500	93.74553	13.28500	93.39439			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				100.68515		100.66478			0.00	120,000,000	30,000,000
Total CBL19 SPOT									0.00	120,000,000	30,000,000
Total For CBL19									0.00	120,000,000	30,000,000
CBL20 On 14/12/2019 Spot Bond				96.02098		96.00171			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				100.47694		100.45545			0.00	4,800,000,000	1,200,000,000
Total CBL21 SPOT									0.00	4,800,000,000	1,200,000,000
Total For CBL21									0.00	4,800,000,000	1,200,000,000
CBL22 On 06/05/2020 Spot Bond			10.86500	94.09173	10.95500	93.75843		1,303,800,000,000.00	120,000,000	30,000,000	
Total CBL22 SPOT								1,303,800,000,000.00	120,000,000	30,000,000	
Total For CBL22								1,303,800,000,000.00	120,000,000	30,000,000	
CBL23 On 18/05/2018 Spot Bond				100.24175		100.21746			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.36500	113.85082	10.44500	113.36635			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			10.39500	109.32808	10.47500	108.82402		41,580,000,000,000.00	4,000,000,000	1,020,000,000	
Total CCT02 SPOT								41,580,000,000,000.00	4,000,000,000	1,020,000,000	
Total For CCT02								41,580,000,000,000.00	4,000,000,000	1,020,000,000	
CCT03 On 15/03/2025 Spot Bond			10.29000	110.23320	10.37000	109.70838			0.00	0	20,000,000
Total CCT03 SPOT									0.00	0	20,000,000
Total For CCT03									0.00	0	20,000,000
CGR10 On 08/12/2016 Spot Bond				102.53806		102.50671			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11 On 28/03/2016 Spot Bond			11.99000	105.01811	12.10500	104.92129			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				101.74251		101.71325			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.05706		102.02596			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	112.15380	10.00000	112.12450			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				101.38342		101.35547			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				101.74665		101.72042			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.96464		100.93732			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	9.34573	100.00000	9.31656			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	18.74728	100.00000	18.70186			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	19.01049	100.00000	18.95114			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				99.92993		99.90650			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.43173		101.40728			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				101.48750		101.46207			0.00	0	216,066,700
Total CIG04 SPOT									0.00	0	216,066,700
Total For CIG04									0.00	0	216,066,700
CIG05 On 30/06/2019 Spot Bond				101.55171		101.52518			0.00	0	216,066,700
Total CIG05 SPOT									0.00	0	216,066,700
Total For CIG05									0.00	0	216,066,700
CIG06 On 28/08/2018 Spot Bond			100.00000	8.77915	100.00000	0.00000			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond			100.00000	1.73415	100.00000	0.00000			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				101.52873		101.50584			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				101.78630		101.76657			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	101.56660	10.11000	101.53938			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186 On 06/07/2016 Spot Bond				101.12199		101.10065			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	124.49966	2.76000	124.47985			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	124.31864	3.14000	124.29748			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	99.93411	8.25000	99.91217			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.70500	128.52435	2.69500	128.57373			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	125.41309	2.40000	125.39434			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.13791		102.10576			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.84000	102.73874	8.97500	102.57137			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.82534		100.80310			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.84504		100.82286			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.89000	102.79003	9.02500	102.62149			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On 20/10/2016 Spot Bond			8.89000	102.79003	9.02500	102.62149			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.94000	101.56561	9.07500	101.38110			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.56524		101.54180			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.72220		101.69637			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.30183		100.28014			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.08996		100.01574			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.09938	9.35000	100.07452			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.09938	9.35000	100.07452			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256 On 26/03/2017 Spot Bond				102.02871		102.00744			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				101.74864		101.72714			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				102.10256		102.08137			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				102.10256		102.08137			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				102.10256		102.08137			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				101.68353		101.66183			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			9.60500	104.18305	9.71500	103.82989			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.22421		101.20302			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				104.92339		104.89822			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.70883		101.68675			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				101.69987		101.67792			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				101.71460		101.69279			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271 On 22/05/2017 Spot Bond				100.08683		100.01284			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.02431		100.04761			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.89465		101.87298			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.52629		102.49131			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				101.40130		101.37948			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.67034		100.64789			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.30222		100.28111			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.73005		101.70512			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.56405		101.53906			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				103.30811		103.28415			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	112.15400	10.00000	112.12500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				101.33101		101.30623			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294 On 26/06/2017 Spot Bond				101.54692		101.52220			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				101.36413		101.33922			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.66928		101.64426			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.33106		101.30629			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.73203		101.70742			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.43528		101.40993			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 CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.67858		102.65361			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				151.35985		151.35985			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				150.03846		150.03846			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				150.91881		150.91881			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				146.68449		146.68449			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				146.68449		146.68449			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN311 On 20/03/2018 Spot Bond				147.00897		147.00897				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.33926		100.31496				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.15000	94.87932	11.24000	94.43679				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.67000	96.46742	11.76000	96.01819				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.37164		101.34741				0.00	0	200,000,000
Total CLN316 SPOT										0.00	0	200,000,000
Total For CLN316										0.00	0	200,000,000
CLN317 On 20/03/2023 Spot Bond				101.67721		101.65113				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.33188		100.30811				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.78535		100.76274				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.68678		100.66209				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.84963	8.80500	102.82556				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				101.47397		101.45102				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.79282		100.76999				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN324 On 20/06/2018 Spot Bond				142.81074		142.81074			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.56837		101.54397			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				101.67359		101.64757			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				101.60182		101.57781			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				102.22188		102.18846			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				84.14031		84.07964			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				101.74783		101.72161			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				101.37164		101.34741			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN335 On 20/09/2015 Spot Bond				129.97363		129.97363			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2018 Spot Bond				130.04430		130.04430			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.71098		100.68789			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.93990		101.90977			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.93990		101.90977			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				101.37960		101.35522			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN34 On 20/06/2017 Spot Bond				102.20822		102.17501			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.82053		101.79321			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				101.40089		101.37993			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.62280		101.59756			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.70437		100.68149			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.38284		100.36046			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				101.33981		101.31613			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.67962		100.65799			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 On 28/05/2019 Spot Bond				99.99997		99.97953			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.64413		100.62177			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.78069		100.75821			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.34315		101.32221			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.33000	105.83169	10.42000	105.29660			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.48391		101.46170			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.58559		100.55883			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.47000	108.29525	12.56000	107.78687			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.60879		100.58096			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.50000	101.82825	12.59000	101.34746			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.21960	10.02000	106.19138			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.60879		100.58096			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.75642		100.73261			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				101.78234		101.75465			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				101.46106		101.43919				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				101.49210		101.46976				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				101.49226		101.46991				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				101.43051		101.40524				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.86500	104.37247	9.95500	103.96732				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				101.67641		101.64753				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				101.62823		101.60292				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.25199	10.98000	102.22230				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.79628	11.00000	104.76580				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.67442		101.64931				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.76503		100.74378				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.26000	104.03463	12.35000	103.52210				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				101.81495		101.78676			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.49198		101.46964			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.82270		100.79731			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.59260		101.56874			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				101.21966		101.19851			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				101.37349		101.35295			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.40130		101.37948			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.58944		91.58944			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.48305		101.45996			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				99.89258		99.87113			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.61010		101.58506			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				102.05387		102.02197			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.32007		100.29714			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.31822		100.29542			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.48305		101.45996			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.67359		101.64757			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.29545		101.27334			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				101.27611		101.25353			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.19280		100.16522			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.31042		101.28999			0.00	0	0
Total CLN405 SPOT									0.00	0	0
Total For CLN405									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				81.85289		81.85289			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.49212		101.46890			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.54691		100.52972			0.00	0	0
Total CLN408 SPOT									0.00	0	0
Total For CLN408									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN40 On 18/07/2020 Spot Bond				101.18054		101.15376				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				101.21274		101.18711				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.53466		100.50907				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.55887		100.53212				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.17538		100.15028				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.47412	7.01000	42.46624				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				168.90957		167.05197				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.84500	148.64859	8.92500	148.14548				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.46000	157.26092	8.54000	155.70512				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.46000	157.67122	8.54000	156.12679				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				98.98528		98.96614				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				98.97661		98.95730			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.12751		101.10418			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.44498		101.42224			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.58346		101.55974			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.48125		101.45908			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.50139		101.47891			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.11288		101.08917			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.50120		101.47784			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.78535		100.76274			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.36678		101.34548			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.45573		101.43394			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.44660		101.42494			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				101.45567		101.43388			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.50120		101.47784			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				100.04617		100.02295			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				101.04643		101.02226			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.02000	106.83868	9.15500	106.74118			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			8.91500	102.24589	9.03000	101.94421		15,133,212,500,000.00	1,697,500,000	867,500,000	
Total COJ04 SPOT								15,133,212,500,000.00	1,697,500,000	867,500,000	
Total For COJ04								15,133,212,500,000.00	1,697,500,000	867,500,000	
COJ05 On 05/06/2023 Spot Bond			10.50500	111.64152	10.59500	111.11375		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			7.49500	103.22428	7.64000	103.16179		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			10.07500	107.56266	10.16500	107.15086		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.11000	102.59546	10.20000	102.05205		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.48000	96.58360	10.57000	96.11568		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.19000	97.47173	11.27000	96.93674		44,760,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								14,760,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								14,760,000,000,000.00	4,000,000,000	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
COT03 On 05/06/2028 Spot Bond			11.19000	90.52792	11.27000	90.01153			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				99.99978		99.97917			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	11.88409	100.00000	11.85531			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.01140		100.03912			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				101.38962		101.36850			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				100.02136		100.00000			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				102.49477		102.47512			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.04244	100.00000	11.01569			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	13.66052	100.00000	13.62743			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	44.83793	100.00000	44.64075		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total CPL04U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For CPL04U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
CPV01 On 30/06/2029 Spot Bond			11.84000	97.43858	11.93000	96.97105		0.00	0	12,800,000,000	
Total CPV01 SPOT								0.00	0	12,800,000,000	
Total For CPV01								0.00	0	12,800,000,000	
DEN38U On 10/06/2018 Spot Bond			100.00000	19.17837	100.00000	19.13191		0.00	0	0	
Total DEN38U SPOT								0.00	0	0	
Total For DEN38U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN39 On 10/06/2018 Spot Bond			100.00000	10.40414	100.00000	10.37893				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	19.96224	100.00000	19.91389				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				100.63319		100.61388				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			8.11500	100.45804	8.23000	100.22277				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				100.15524		100.13580				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				100.00733		100.03645				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				99.88924		99.87066				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	85.46558	100.00000	85.26957				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.67647		101.65569				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				101.12088		101.09823				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				100.53505		100.51387				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				100.41712		100.39726				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC12 On 03/08/2016 Spot Bond				100.43684		100.41595			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				101.93628		101.90620			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				101.26723		101.23058			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				101.68265		101.65649			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				56.62103		56.57112			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			9.60500	99.21243	9.69500	98.80033			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.74000	108.51268	7.87500	108.38213			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.38500	100.76017	9.47500	100.41404		805,233,000,000.00	85,800,000	1,426,700,000	
Total DV22 SPOT								805,233,000,000.00	85,800,000	1,426,700,000	
Total For DV22								805,233,000,000.00	85,800,000	1,426,700,000	
DV23 On 27/02/2023 Spot Bond			9.80000	101.07129	9.89000	100.57301		184,240,000,000.00	18,800,000	1,097,100,000	
Total DV23 SPOT								184,240,000,000.00	18,800,000	1,097,100,000	
Total For DV23								184,240,000,000.00	18,800,000	1,097,100,000	
DV24 On 18/02/2024 Spot Bond			9.74000	99.97342	9.83000	99.43888		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.79500	102.52358	9.86000	102.01010		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				101.38249		101.36299		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVC00: On 20/11/2015 Spot Bond				100.15460		100.13525			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC01: On 15/09/2015 Spot Bond				101.45767		101.43815			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC01: On 11/06/2016 Spot Bond				101.51513		101.49585			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01: On 26/01/2016 Spot Bond				100.61027		100.59108			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC01: On 25/06/2016 Spot Bond				101.20519		101.18520			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01: On 24/02/2016 Spot Bond				100.05674	100.00000	69.51595			0.00	0	98,900,000,000
Total DVC014 SPOT									0.00	0	98,900,000,000
Total For DVC014									0.00	0	98,900,000,000
DVC01: On 24/08/2016 Spot Bond				100.05729	100.00000	48.81642			0.00	0	5,100,000,000
Total DVC015 SPOT									0.00	0	5,100,000,000
Total For DVC015									0.00	0	5,100,000,000
DVF16 On 19/11/2016 Spot Bond				100.25936		100.23962			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.98601		100.96668			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				100.70334		100.68368			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			8.49500	120.78475	8.58500	120.35810		40,776,000,000,000.00		4,800,000,000	2,400,000,000
Total E170 SPOT								10,776,000,000,000.00		4,800,000,000	2,400,000,000
Total For E170								10,776,000,000,000.00		4,800,000,000	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				97.53406		97.48239			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.39000	100.79626	2.35000	101.46223			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			2.12000	126.82010	2.08000	127.34960			0.00	0	350,000,000
Total EL28 SPOT									0.00	0	350,000,000
Total For EL28									0.00	0	350,000,000
EL29 On 19/11/2029 Spot Bond			2.12000	114.24278	2.08000	114.79056			0.00	0	100,000,000
Total EL29 SPOT									0.00	0	100,000,000
Total For EL29									0.00	0	100,000,000
EL30 On 29/07/2030 Spot Bond			2.04000	115.08960	2.00000	115.65552			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.27000	104.67623	2.21000	105.49696			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			2.37000	101.21115	2.33000	101.85524			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			9.91500	103.33436	10.00500	102.95870			0.00	0	30,000,000
Total EMM01 SPOT									0.00	0	30,000,000
Total For EMM01									0.00	0	30,000,000
EMM02 On 11/03/2021 Spot Bond			9.81500	108.73988	9.90500	108.32562			0.00	0	40,000,000
Total EMM02 SPOT									0.00	0	40,000,000
Total For EMM02									0.00	0	40,000,000
EMM03 On 04/05/2024 Spot Bond			10.24000	102.06262	10.32000	101.58618			0.00	0	10,000,000
Total EMM03 SPOT									0.00	0	10,000,000
Total For EMM03									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.43000	97.23653	10.49500	96.89171				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			10.57000	104.22041	10.63500	103.90416				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			10.34000	101.49638	10.42000	101.17947				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.97836				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.57094		101.55060				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				100.48572		100.46382				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				100.46787		100.44678				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				100.19336		100.17172				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.89122		99.86949				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.44483		100.42485				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.08280		100.00974				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.07598		100.05698				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1: On 22/08/2016 Spot Bond				100.08022		100.06015			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				102.15095		102.12476			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				96.64606		96.61869			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				100.08858		100.06531			0.00	0	180,000,000
Total EQS06 SPOT									0.00	0	180,000,000
Total For EQS06									0.00	0	180,000,000
EQS07 On 09/04/2018 Spot Bond			10.45500	99.28743	10.56500	99.01996			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				98.28486		98.26522			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				97.88006		97.85178			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				100.24813		100.22550			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				100.26283		100.23886			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500			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				100.23107		100.21002			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				100.22058		100.20049			0.00	0	1,400,000,000
Total ERSA16 SPOT									0.00	0	1,400,000,000
Total For ERSA16									0.00	0	1,400,000,000
ERSA1: On 17/11/2025 Spot Bond				100.22786		100.20710			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				100.22764		100.20688			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				100.22469		100.20419			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				100.23799		100.21628			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				100.24792		100.22531			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	99.96549	6.30000	99.94824			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			8.28500	105.51670	8.39500	105.23306		476,960,916,449,000.00	57,569,211,400	16,396,928,000	
Total ES18 SPOT								476,960,916,449,000.00	57,569,211,400	16,396,928,000	
Total For ES18								476,960,916,449,000.00	57,569,211,400	16,396,928,000	
ES23 On 25/01/2023 Spot Bond			8.99500	106.25784	9.08500	105.73811		265,452,151,107,500.00	29,511,078,500	7,344,052,300	
Total ES23 SPOT								265,452,151,107,500.00	29,511,078,500	7,344,052,300	
Total For ES23								265,452,151,107,500.00	29,511,078,500	7,344,052,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.29000	93.58219	9.37000	93.06299			411,049,181,415,000.00	44,246,413,500	15,946,523,200
Total ES26 SPOT									11,049,181,415,000.00	44,246,413,500	15,946,523,200
Total For ES26									11,049,181,415,000.00	44,246,413,500	15,946,523,200
ES33 On 15/09/2033 Spot Bond			9.89500	83.40586	9.95000	82.99769			,496,275,807,111,000.00	151,215,341,800	72,549,969,900
Total ES33 SPOT									36,275,807,111,000.00	151,215,341,800	72,549,969,900
Total For ES33									36,275,807,111,000.00	151,215,341,800	72,549,969,900
ES42 On 25/04/2042 Spot Bond			9.96000	89.32034	10.02000	88.80656			797,481,148,464,000.00	80,068,388,400	94,009,681,500
Total ES42 SPOT									17,481,148,464,000.00	80,068,388,400	94,009,681,500
Total For ES42									17,481,148,464,000.00	80,068,388,400	94,009,681,500
EXX01 On 19/05/2017 Spot Bond				99.17190		99.14901			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				97.28629		97.26733			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.87116		100.84994			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				101.33254		101.31127			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				100.15294		100.13056			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				100.14174		100.12139			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				99.90675		99.88799			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				102.73671		102.71716			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.52587		101.50605			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC20 On 07/12/2015 Spot Bond				99.80723		101.42519			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				100.30687		100.28764			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				100.07691		100.05766			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				100.07959		100.05968			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	0.11880	100.00000	0.11843			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	0.11880	100.00000	0.11843			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.98528	100.00000	10.95866			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	10.69267	100.00000	10.66676			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				101.54995		101.52905			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				100.71779		100.69421			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.73164		101.70824			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.85272		101.82765			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			9.77500	98.01879	9.88500	97.69496			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.48286		101.46427			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				101.48278		101.46420			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				100.73660		100.71392			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				103.77883		103.75366			0.00	100,000,000	50,000,000
Total FRB11 SPOT									0.00	100,000,000	50,000,000
Total For FRB11									0.00	100,000,000	50,000,000
FRB12 On 02/06/2024 Spot Bond				99.88950		101.97748			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				99.88761		102.01041			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			10.56500	99.95195	10.65500	99.54901			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				102.14030		102.11400			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				101.34145		101.31488			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				101.36171		101.33473			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.62500	105.95187	10.73500	105.61410			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				102.79682		102.77048			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			2.00500	137.03807	1.99500	137.09959			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.13000	282.16078	2.08000	283.08360			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.26500	115.67475	2.23500	115.95386			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.95000	158.09192	2.91000	158.73182			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.18000	197.07977	3.12000	198.64897			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			7.31500	106.36630	7.46000	106.33706			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			7.56100	67.62290	7.56200	67.60561			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	43.05296	9.39000	43.04273			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	41.68675	9.63000	41.67658			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				102.43717		102.40765			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.76608		101.73959			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				101.52878		101.50589			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.67848		101.65332			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 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
FRC116 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
FRC118 On 20/06/2017 Spot Bond				101.65545		101.62971			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 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
FRC120 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
FRC121 On 20/06/2017 Spot Bond				101.57744		101.55290			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				101.93666		101.90805			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				101.62823		101.60292			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				101.73159		101.70469			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				102.13523		102.10206			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				102.07196		102.03978			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 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
FRC143 On 20/09/2017 Spot Bond			100.09221	24.62498	100.09221	24.56528				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				101.47760		101.45460				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				108.09105		108.89102				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				101.96653		101.93699				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC149 On 20/09/2015 Spot Bond				102.02254		101.97496				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				101.64187		101.61726				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC151 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				101.66016		101.63527			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				101.51595		101.49324			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				101.54658		101.52252			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				102.02675		101.99526			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				101.51936		101.49572			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	67.27760	13.22500	67.25382			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				101.43219		101.40989			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				101.43400		101.41167			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				102.11276		102.08100			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				101.49939		101.47605			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			3.49500	104.24017	3.46500	104.48492			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.56474		101.54040			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				101.56474		101.54040			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				100.16530		100.14165			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				101.37164		101.34741			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				99.56791		99.54400			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				101.47397		101.45102			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				101.43945		101.41704			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				100.57978		100.55329			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				101.68627		101.66007			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				100.36755		100.34586			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				100.57398		100.54774			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				100.80837		100.78291			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.93628		101.90620			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				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				101.95566		101.92628				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				101.42311		101.40094				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				101.54658		101.52252				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				101.54658		101.52252				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				101.47971		101.45980				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				101.19065		101.16963				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				101.25581		101.23363				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				101.17997		101.16046				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500				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				101.01921		100.99903				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.63368		101.60828				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19(On 09/04/2016 Spot Bond				101.00274		100.98246			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19(On 09/04/2016 Spot Bond				101.16154		101.14202			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.97859		100.95833			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.98125		100.96093			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.92803		100.90545			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.84271		100.82217			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.92803		100.90545			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.83930		100.81884			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.51824		100.49484			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.51880	8.75000	100.49515			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20(On 20/06/2019 Spot Bond				101.37586		101.35324			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.17321	100.00000	11.14613			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	10.24281	100.00000	10.21799				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				96.73762		96.71850				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	12.84017	100.00000	12.80906				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.60103		101.57613				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	29.50318	100.00000	29.43171				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				100.47955		100.45678				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	10.84481	100.00000	10.81853				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	21.25643	100.00000	21.20494				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				100.47951		100.45674				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	21.22910	100.00000	21.17768				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				100.47837		100.45565				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.45519		100.43357				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.55244		100.52961				0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.51997		100.49850				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			2.81500	130.68956	2.80500	130.74489				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				100.36267		100.34148				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				100.35809		100.33717				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				100.35809		100.33717				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				100.18330		100.16019				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				101.59279		101.57279				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				101.45089		101.43078				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				101.51206		101.48623				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				101.62823		101.60292				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.33719		101.31539				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				100.86583		100.84517				0.00	0	0
Total FRC232 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 FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.67500	124.11754	3.66500	124.16602				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				101.63822		101.61367				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				101.83874		101.81557				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				100.72999		100.70673				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			3.34500	126.71680	3.33500	126.76833				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				101.66742		101.64242				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			3.39500	126.34915	3.38500	126.40035				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			3.37500	126.49606	3.36500	126.54739				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			2.79000	130.91917	2.79000	130.89824				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.86000	141.94553	2.86000	141.92248				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				100.81525		100.78922				0.00	0	0
Total FRC76 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 FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.45568		101.43390				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				101.65651		101.63168				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.92648		101.89755				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				101.85719		101.82931				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				101.58832		101.56362				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				101.58652		101.56183				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				101.42919		101.40997				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	14.27789	100.00000	14.24330				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	63.38208	100.00000	63.22854				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	31.03847	100.00000	30.96328				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	33.68260	100.00000	33.57744				0.00	0	500,000,000
Total FRD11U SPOT										0.00	0	500,000,000
Total For FRD11U										0.00	0	500,000,000
FRD13 On 31/12/2019 Spot Bond			100.00000	12.81557	100.00000	12.78453				0.00	0	0
Total FRD13U 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 FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.32190		101.32319			0.00	34,108,300,000	17,700,000,000
Total FRJ16 SPOT									0.00	34,108,300,000	17,700,000,000
Total For FRJ16									0.00	34,108,300,000	17,700,000,000
FRJ17 On 04/04/2017 Spot Bond				101.90645		101.88640			0.00	40,000,000	20,000,000
Total FRJ17 SPOT									0.00	40,000,000	20,000,000
Total For FRJ17									0.00	40,000,000	20,000,000
FRJ18 On 21/02/2018 Spot Bond				101.08745		101.06520			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				100.68857		100.66896			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				99.45058		99.43478			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				99.51309		99.49783			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				102.24531		102.22145			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			2.15300	105.71285	2.09800	107.34640			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			2.49000	113.49094	2.45000	114.26525			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				100.75352		100.73315			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.00752	10.38000	100.97940			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	101.00752	10.38000	100.97940			0.00	0	0
Total FRS104 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 FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.73634		100.71077				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.63000	110.77167	2.59000	111.52333				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.62000	212.68296	2.56000	214.41013				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.60000	111.34775	2.56000	112.10421				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.65000	211.80949	2.59000	213.52777				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.80024		100.77337				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.35000	114.84089	2.32000	115.11748				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.69000	109.63021	2.65000	110.37237				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				49.47800		50.86600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.79500	107.66643	2.75500	108.39228				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.77000	208.35919	2.71000	210.04244				0.00	0	0
Total FRS120 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 FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.82000	206.94189	2.76000	208.61079				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.28000	101.14118	2.25000	101.38514				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.85000	206.09722	2.79000	207.75753				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.07000	102.72052	3.03000	103.40542				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.99000	157.42931	2.95000	158.06590				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.52000	95.20702	3.48000	95.83010				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.98000	157.59466	2.94000	158.23209				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/11/2015 Spot Bond				102.03068		102.01205				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.04000	156.57030	3.00000	157.20202				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.36000	192.58643	3.30000	194.10817				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				83.42478		87.38176				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			3.45000	96.33075	3.41000	96.96304				0.00	0	0
Total FRS134 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 FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.42000	96.81730	3.38000	97.45357			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.23000	99.96921	3.19000	100.63142			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.85000	159.76270	2.81000	160.41095			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.13000	198.41432	3.07000	199.99699			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.31812		100.29936			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			2.25000	279.86608	2.20000	280.77893			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			2.14000	281.96871	2.09000	282.89067			0.00	0	70,000,000
Total FRS37 SPOT									0.00	0	70,000,000
Total For FRS37									0.00	0	70,000,000
FRS43 On 07/12/2023 Spot Bond			2.86000	268.54107	2.81000	269.40508			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			2.47500	133.31273	2.46500	133.37061			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				100.71009		100.68822			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.00500	132.84790	1.99500	132.90754			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				100.87013		100.84734			0.00	2,000,000,000	500,000,000
Total FRS56 SPOT									0.00	2,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS56										0.00	2,000,000,000	500,000,000
FRS59 On 07/10/2016 Spot Bond				101.12857		101.10668				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				100.53939		100.51709				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			2.47000	110.66075	2.43000	111.53436				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.58065	104.97509	31.50076				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	37.81235	101.07593	37.71987				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	30.64997	100.44759	30.57543				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	36.11112	100.76967	36.02303				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.14000	120.47210	2.08000	121.92583				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	116.21791	2.18000	116.49866				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				98.93866		98.93757				0.00	0	0
Total FRS86 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 FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24000	115.92128	2.21000	116.20114			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				99.99983		99.97694			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			2.34000	352.42831	2.29000	353.57554			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				100.37445		100.35264			0.00	2,000,000,000	500,000,000
Total FRS94 SPOT									0.00	2,000,000,000	500,000,000
Total For FRS94									0.00	2,000,000,000	500,000,000
FRS96 On 24/08/2018 Spot Bond				100.02060		99.99989			0.00	1,600,000,000	400,000,000
Total FRS96 SPOT									0.00	1,600,000,000	400,000,000
Total For FRS96									0.00	1,600,000,000	400,000,000
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			7.48000	104.11757	7.61500	103.96215			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.19000	104.40068	8.32500	104.12698			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			8.49500	108.51653	8.61500	108.20624		67,960,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								67,960,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								67,960,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			9.15500	102.01114	9.24500	101.67858		292,960,000,000.00	32,000,000	770,000,000	
Total FRX19 SPOT								292,960,000,000.00	32,000,000	770,000,000	
Total For FRX19								292,960,000,000.00	32,000,000	770,000,000	
FRX20 On 01/10/2020 Spot Bond			9.42500	100.86550	9.51500	100.48909		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			10.16000	87.48916	10.25000	87.03974		0.00	0	0	
Total FRX23 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 FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.20000	105.53865	10.28000	105.02792			8,160,000,000,000.00	800,000,000	800,000,000
Total FRX24 SPOT									8,160,000,000,000.00	800,000,000	800,000,000
Total For FRX24									8,160,000,000,000.00	800,000,000	800,000,000
FRX26 On 01/10/2026 Spot Bond			10.68000	96.28386	10.76000	95.77251			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			10.96000	92.05404	11.03000	91.56008			131,520,000,000,000.00	12,000,000,000	3,000,000,000
Total FRX30 SPOT									131,520,000,000,000.00	12,000,000,000	3,000,000,000
Total For FRX30									131,520,000,000,000.00	12,000,000,000	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.08500	88.56859	11.15000	88.11058			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.43000	80.80071	10.48500	80.37769			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				101.30043		101.28099			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				101.31870		101.29899			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				101.36434		101.34393			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				101.43740		101.41589			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				101.49219		101.46984			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.72946		101.70352			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				100.16136		100.14099			0.00	0	0
Total FS2A3 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 FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.02228		100.00187				0.00	0	3,820,000,000
Total FS2A4 SPOT										0.00	0	3,820,000,000
Total For FS2A4										0.00	0	3,820,000,000
FS2A5 On 20/08/2038 Spot Bond				100.16715		100.14606				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				100.17357		100.15167				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				100.17891		100.15634				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				100.20238		100.17685				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	2.29592	100.00000	2.29036				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	0.38519	100.00000	0.38426				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.15482	100.00000	10.13022				0.00	0	0
Total FS4A1U 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 FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.70370	100.00000	1.69957				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	0.28583	100.00000	0.28514				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				100.98696		100.96571				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			9.59000	103.42769	9.70500	103.23223				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				100.06053		100.04035				0.00	1,041,093,200	1,070,546,600
Total GH31A1 SPOT										0.00	1,041,093,200	1,070,546,600
Total For GH31A1										0.00	1,041,093,200	1,070,546,600
GH31A On 25/02/2042 Spot Bond				100.06252		100.04167				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				100.06331		100.04219				0.00	0	0
Total GH31A3 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 GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.06844		100.04562			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				100.07475		100.04982			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				100.07867		100.05243			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				100.31159		100.29326			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	11.70254	100.00000	11.67419			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	24.16794	100.00000	24.10938			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	13.28820	100.00000	13.25601			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	10.65444	100.00000	10.62117			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.65394		100.63337			0.00	0	0
Total GRH1A2 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 GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.67874		100.65739				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				100.70950		100.68718				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				100.75216		100.72848				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				100.62027		100.60013				0.00	0	443,500,000
Total GRT02 SPOT										0.00	0	443,500,000
Total For GRT02										0.00	0	443,500,000
GRT03 On 15/10/2015 Spot Bond				100.90938		100.88836				0.00	0	824,854,000
Total GRT03 SPOT										0.00	0	824,854,000
Total For GRT03										0.00	0	824,854,000
GRT04 On 15/09/2016 Spot Bond				102.15189		102.13224				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.63451		101.61368				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				100.15657		100.13365				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				101.34934		101.32849				0.00	0	9,896,700
Total GRT08 SPOT										0.00	0	9,896,700
Total For GRT08										0.00	0	9,896,700
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				101.72501		101.70316				0.00	0	0
Total GSIZ16 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 GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.67325		100.64717				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	9.82953	100.00000	9.80571				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				101.55040		101.52951				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				100.53905		100.51776				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				100.54510		100.52357				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				101.17979		101.16164				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				100.38548		100.36712				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	10.27139	100.00000	10.22573				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.27139	100.00000	10.22573				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.89603	100.00000	10.84759				0.00	0	0
Total HM1C4U 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 HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.89603	100.00000	10.84759				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	11.72864	100.00000	11.67706				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	11.69913	100.00000	11.64712				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	12.68070	100.00000	12.62433				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 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 HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.90757		100.88547			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				101.05837		101.03392			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				100.38995		100.36703			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	112.15400	10.00000	112.12500			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			9.47000	100.85328	9.58500	100.67272			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				100.20026		100.17501			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				100.18857		100.16478			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			8.69500	104.88246	8.78500	104.49522		28,712,623,783,000.00	3,302,199,400	1,653,091,400	
Total HWAY20 SPOT								28,712,623,783,000.00	3,302,199,400	1,653,091,400	
Total For HWAY20								28,712,623,783,000.00	3,302,199,400	1,653,091,400	
HWAY2 On 07/12/2023 Spot Bond			2.02000	284.28407	1.97000	285.21608		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			2.00000	291.18650	1.95000	292.24194		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.89500	95.21912	9.95000	94.74923		29,091,300,000,000.00	2,940,000,000	2,070,000,000	
Total HWAY34 SPOT								29,091,300,000,000.00	2,940,000,000	2,070,000,000	
Total For HWAY34								29,091,300,000,000.00	2,940,000,000	2,070,000,000	
HWAY3 On 31/07/2035 Spot Bond			9.91500	94.95785	9.97000	94.48208		0.00	0	0	
Total HWAY35 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 HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	37.80931	100.00000	37.71772			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	91.02400	100.00000	90.80091			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	41.69266	100.00000	41.59165			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	33.41003	100.00000	33.32910			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	112.15400	10.00000	112.12500			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			1.60000	122.43692	1.57000	122.73662		100,775,360,000,000.00	62,984,600,000	57,879,939,600	
Total I2025 SPOT								10,775,360,000,000.00	62,984,600,000	57,879,939,600	
Total For I2025								10,775,360,000,000.00	62,984,600,000	57,879,939,600	
I2033 On 28/02/2033 Spot Bond			1.79500	101.90361	1.80000	101.81419		359,000,000,000.00	200,000,000	37,000,561,700	
Total I2033 SPOT								359,000,000,000.00	200,000,000	37,000,561,700	
Total For I2033								359,000,000,000.00	200,000,000	37,000,561,700	
I2038 On 31/01/2038 Spot Bond			1.87000	126.53243	1.83000	127.41612		332,035,565,246,000.00	177,559,125,800	169,601,458,900	
Total I2038 SPOT								332,035,565,246,000.00	177,559,125,800	169,601,458,900	
Total For I2038								332,035,565,246,000.00	177,559,125,800	169,601,458,900	
I2046 On 31/03/2046 Spot Bond			1.96000	126.27235	1.91000	127.63649		375,777,080,000,000.00	191,723,000,000	70,276,445,600	
Total I2046 SPOT								375,777,080,000,000.00	191,723,000,000	70,276,445,600	
Total For I2046								375,777,080,000,000.00	191,723,000,000	70,276,445,600	
I2050 On 31/12/2050 Spot Bond			1.96500	134.53581	1.91000	136.31969		12,981,576,000,000.00	6,606,400,000	56,164,160,900	
Total I2050 SPOT								12,981,576,000,000.00	6,606,400,000	56,164,160,900	
Total For I2050								12,981,576,000,000.00	6,606,400,000	56,164,160,900	
IBL21 On 15/03/2016 Spot Bond			8.44000	104.84355	8.57500	104.74821		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.34000	108.21692	8.45500	107.92761		0.00	0	0	
Total IBL22 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 IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.26000	100.22963	8.39500	100.08354			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				100.53503		100.51385			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			1.63000	133.04747	1.63000	133.03033			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			2.07500	136.47580	2.06500	136.53677			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				101.70464		101.68418			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			8.46000	104.22789	8.57500	103.94007			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				102.13180		102.11118			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				100.34571		100.32656			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	112.15400	10.00000	112.12500			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			9.10500	98.36435	9.21500	98.03779			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.61500	92.55592	9.70500	92.23327		141,340,500,000.00	14,700,000	3,967,000,000	
Total IBL46 SPOT								141,340,500,000.00	14,700,000	3,967,000,000	
Total For IBL46								141,340,500,000.00	14,700,000	3,967,000,000	
IBL48 On 19/03/2016 Spot Bond				101.39542		101.37595			0.00	0	0
Total IBL48 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 IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.99000	99.19659	9.10500	98.91794			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.63500	98.56917	9.72500	98.20224			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				100.49739		100.47728			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				99.68190		99.66217			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			7.88500	99.98729	8.02000	99.84836			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			8.88500	98.64796	8.99500	98.35031			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				100.63586		100.61333			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				100.30071		100.28071			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.11000	100.89472	8.22500	100.71682			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			8.84500	101.34031	8.95500	100.99207			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.96000	101.96122	10.05000	101.42333			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				101.16695		101.14704			0.00	0	0
Total IBL61 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 IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.70475		100.68492				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				100.52471		100.50454				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				100.62550		100.60495				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				100.63760		100.61665				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				101.58155		101.56107				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			2.80500	130.76587	2.79500	130.82127				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.22800		101.20741				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	17.61749	100.00000	17.54002				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				100.19192		100.17043				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				100.19795		100.17579				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01140	100.00000	0.01138				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				100.75998		100.74045				0.00	0	0
Total IDCG01 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 IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.73507		100.71464				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			9.61500	97.81093	9.70500	97.43879				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				100.10289		100.03046				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				99.97998		99.90711				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			10.29000	98.11573	10.37000	97.63411				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.37646	5.00000	100.36299				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	101.78333	5.00000	101.76959				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	101.81356	4.00000	101.80260				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	101.44961	4.00000	101.43864				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	64.51356	100.00000	64.35728				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	64.38405	100.00000	64.22808				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	64.38405	100.00000	64.22808				0.00	0	0
Total IDW03U 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 IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.95650	9.20000	106.93022				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				100.26762		100.24321				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	8.74872	100.00000	8.72753				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				100.46924		100.44112				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.77427	100.00000	22.71910				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	20.42039	100.00000	20.37092				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	1.82814	100.00000	1.82464				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	9.83791	100.00000	9.81408				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	9.47832	100.00000	9.97544				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.88526	100.00000	11.85647				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.39029	100.00000	9.36950				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	43.60187	100.00000	43.49625				0.00	0	0
Total IN290U 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 IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.17148	100.00000	10.13791				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	97.63779	100.00000	96.87500				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	97.63779	100.00000	96.87500				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	97.63779	100.00000	96.87500				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	96.15385	100.00000	94.93670				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	12.36948	100.00000	11.79039				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	89.28761	100.00000	89.07452				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	88.80779	100.00000	88.59223				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	85.02117	100.00000	84.82793				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	99.61886	6.65000	99.60078				0.00	0	0
Total INA537 SPOT										0.00	0	0
Total For INA537										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.65000	99.74558	6.65000	99.72746				0.00	0	0
Total INA538 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 INA538										0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.49245	6.65000	99.47442				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	99.36637	6.65000	99.34838				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	99.24061	100.00000	90.12346			399,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total INA541 SPOT									19,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For INA541									19,000,000,000,000.00	60,000,000,000	60,000,000,000	
INA543 On 13/10/2015 Spot Bond			6.70000	99.10857	6.70000	99.09054				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	98.96748	6.80000	98.94924				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	98.83992	6.80000	98.82172				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	98.58577	6.80000	98.56766				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	98.33292	6.80000	98.31491				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			10.98321	102.30353	11.03787	102.25468				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			10.98321	101.77710	11.03787	101.72850				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				101.60053		101.57651				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.56994		101.54640				0.00	0	0
Total ING138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.60242	6.50000	102.58449			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				101.61010		101.58506			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				101.50405		101.48286			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				100.87370		100.85377			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	112.15400	10.00000	112.12500			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				101.54576		101.52171			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				105.60776		105.58494			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				99.76225		99.74397			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				99.63215		99.61376			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	89.02439	100.00000	88.80779			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0
ING305 On 08/01/2016 Spot Bond				101.20688		101.18802			0.00	0	0
Total ING305 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 ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.72960		100.71127				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				102.10993		102.08904				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				100.46435		100.43530				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	88.59223	100.00000	88.37772				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	112.15400	10.00000	112.12500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.96435		100.94308				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.97683		100.95528				0.00	120,000,000	30,000,000
Total IPF03 SPOT										0.00	120,000,000	30,000,000
Total For IPF03										0.00	120,000,000	30,000,000
IPF06 On 13/04/2017 Spot Bond			8.95000	103.05344	9.08500	102.82866				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.19607		101.17533				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				101.22452		101.20329				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				101.24352		101.22196				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.89725		100.87649				0.00	0	0
Total IPF10 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 IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.94270		100.92091			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.91524		100.89407			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				100.55027		100.53193			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			9.96500	99.96770	10.05500	99.56233		36,870,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								36,870,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								36,870,500,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				101.44799		101.42942			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			9.03000	105.44739	9.14500	105.20587			0.00	0	1,410,000,000
Total IPL6 SPOT									0.00	0	1,410,000,000
Total For IPL6									0.00	0	1,410,000,000
IPL7 On 05/04/2018 Spot Bond				101.10806		101.08701			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				101.05421		101.03239			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				99.47207		99.45159			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				102.82586		102.80179			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				99.76463		99.74095			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.75500	131.17738	2.74500	131.17472		1,102,000,000,000.00	400,000,000	200,000,000	
Total IV017 SPOT								1,102,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV017									1,102,000,000,000.00	400,000,000	200,000,000
IV019 On 31/03/2028 Spot Bond			3.54000	153.95230	3.50000	154.33874			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				101.34551		101.32173			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.08363		101.05977			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.97007		100.94552			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.82320		101.79952			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				99.39763		99.37713			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			3.60000	110.65073	3.57000	110.76915			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			3.60000	110.65073	3.57000	110.76915			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				101.94335		101.91849			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.97675		99.95148			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.70494	100.00000	10.65786			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.64500	111.46851	10.75500	111.17538			0.00	0	0
Total IV08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.51655		102.48792				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			3.64000	147.10258	3.60000	147.68786				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	98.54957	6.80000	98.53148				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.76500		100.74538			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				101.05769		101.03760			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				100.16083		100.14054			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				100.09161		100.01647			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				99.94039		99.92044			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.96497		100.94372			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.97122		100.94982			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.98370		100.96203			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.92752		100.90708			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				100.81941		100.79793			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				100.65388		100.63238			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.48246		101.46121			0.00	0	0
Total IVC023 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 IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.23285		100.21171			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				100.03618		100.01809			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				100.03581		100.01790			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				101.21023		101.18846			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				100.73790		100.71712			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				101.37747		101.35774			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				101.24722		101.22593			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				101.27931		101.25747			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				101.27930		101.25746			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			9.44500	100.57214	9.55500	100.19758			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	14.10447	100.00000	14.07343			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.26662	100.00000	12.23689			0.00	0	0
Total IVC038 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 IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.63500	99.61142	9.72500	99.19162				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				100.66586		100.64395				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				101.44903		101.42951				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				106.10356		106.08425				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				100.70942		100.68945				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				101.63760		101.61634				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			7.18500	102.52904	7.33000	102.48455				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				100.50645		100.48360				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				100.15670		100.13379				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				99.87372		99.85258				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				100.56981		100.54723				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.35994		100.33891				0.00	0	0
Total IVC052 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 IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.39107		100.36812			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				99.88280		99.86314			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				101.40119		101.37881			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				100.63360		100.61278			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				101.20860		101.18685			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.63278		101.61256			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				100.63221		100.60982			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				101.29073		101.26834			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				100.30751		100.28541			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				100.50209		100.47823			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				100.73761		100.71142			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.65412		100.63184			0.00	1,280,000,000	320,000,000
Total JDG01 SPOT									0.00	1,280,000,000	320,000,000

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 JDG01										0.00	1,280,000,000	320,000,000
JDG03 On 15/04/2016 Spot Bond				100.81099		100.78893				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	81.23620	100.00000	81.05727				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.74833		101.72526				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
KAP00 On 13/06/2017 Spot Bond				101.76591		101.74442				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.65955		101.63717				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				99.77202		99.74929				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				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				99.92567		99.90092				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				100.66376		100.63745				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				100.64375		100.61589				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.84000	138.69351	8.92000	137.93493				0.00	0	0
Total KW01 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 KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.29800		101.27792			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				99.64147		99.62189			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				99.92017		99.90075			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				101.37451		101.35414			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				101.00343		100.98041			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			10.58500	99.13842	10.67500	98.81517			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	100.07733	9.71000	100.05155			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				100.61174		100.59009			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			9.06000	97.86123	9.17500	97.63856		441,222,000,000.00	48,700,000	3,280,000,000	
Total LGL02 SPOT								441,222,000,000.00	48,700,000	3,280,000,000	
Total For LGL02								441,222,000,000.00	48,700,000	3,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.19000	99.54311	9.30500	99.26394		25,732,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,732,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,732,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.25500	96.18283	10.34500	95.82292		110,754,000,000.00	10,800,000	590,000,000	
Total LGL04 SPOT								110,754,000,000.00	10,800,000	590,000,000	
Total For LGL04								110,754,000,000.00	10,800,000	590,000,000	
LGL05 On 12/12/2021 Spot Bond				101.82299		101.79931		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				102.25700		102.22640				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			8.20500	102.87554	8.35000	102.80989				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				102.45868		102.42529				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				100.03822		100.05656				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				100.17568		100.15350				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				100.17788		100.15560				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				100.18998		100.16618				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				100.29146		100.27198				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				101.41344		101.39350				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				99.76905		99.75129				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				99.26060		99.24300				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.61745		98.59949				0.00	0	0
Total MAQ074 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 MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				99.94314		99.92430				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				99.94273		99.92375				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				100.68672		100.67039				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				100.74294		100.72569				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				101.61003		101.58163				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				99.86019		99.84272				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				99.29915		99.28163				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				101.22341		101.15782				0.00	4,000,000,000	1,000,000,000
Total MBF029 SPOT										0.00	4,000,000,000	1,000,000,000
Total For MBF029										0.00	4,000,000,000	1,000,000,000
MBF03 On 01/10/2017 Spot Bond				101.76316		101.74257				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				101.24199		101.22276				0.00	0	175,000,000
Total MBF033 SPOT										0.00	0	175,000,000
Total For MBF033										0.00	0	175,000,000
MBF03 On 10/12/2016 Spot Bond				101.67402		101.65507				0.00	0	300,000,000
Total MBF035 SPOT										0.00	0	300,000,000
Total For MBF035										0.00	0	300,000,000
MBF03 On 11/11/2016 Spot Bond				100.18604		100.16585				0.00	0	0
Total MBF037 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 MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.88501		100.86535				0.00	70,000,000	35,000,000
Total MBF039 SPOT										0.00	70,000,000	35,000,000
Total For MBF039										0.00	70,000,000	35,000,000
MBF04: On 07/08/2016 Spot Bond				100.41951		100.39961				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				100.42862		100.40828				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.56458		101.54550				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				100.89008		100.87046				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.93939		100.91866				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				100.23326		100.21198				0.00	2,474,000,000	1,237,000,000
Total MBF046 SPOT										0.00	2,474,000,000	1,237,000,000
Total For MBF046										0.00	2,474,000,000	1,237,000,000
MBLSA On 30/09/2016 Spot Bond				100.58213		100.56234				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	60.23456	100.00000	60.08864				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	29.91016	100.00000	29.83770				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	21.37329	100.00000	21.32152				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	21.45811	100.00000	21.40613				0.00	0	0
Total MBP31U 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 MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	20.59132	100.00000	20.54144			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	33.65402	100.00000	33.57250			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				100.62543		100.60488			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			9.10500	103.07559	9.21500	102.71725		71,019,000,000.00		7,800,000	660,000,000
Total MBSA01 SPOT								71,019,000,000.00		7,800,000	660,000,000
Total For MBSA01								71,019,000,000.00		7,800,000	660,000,000
MBSA0 On 15/04/2019 Spot Bond			9.12500	102.59810	9.23500	102.24110		2,190,000,000,000.00		240,000,000	60,000,000
Total MBSA02 SPOT								2,190,000,000,000.00		240,000,000	60,000,000
Total For MBSA02								2,190,000,000,000.00		240,000,000	60,000,000
MEFSA On 05/10/2016 Spot Bond				102.95627		102.93432		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				101.06040		101.03887		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				101.10847		101.08602		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			8.27500	103.71467	8.39000	103.57204		0.00		0	0
Total MEFSB3 SPOT								0.00		0	0
Total For MEFSB3								0.00		0	0
MEFSB On 05/01/2019 Spot Bond			9.09500	102.04376	9.20500	101.70599		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			9.89000	102.00014	9.98000	101.55549		0.00		0	0
Total MEFSB5 SPOT								0.00		0	0
Total For MEFSB5								0.00		0	0
MFS1A On 20/12/2015 Spot Bond				101.30954		101.28997		0.00		0	0
Total MFS1A1 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 MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.35522		101.33495			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			9.93500	102.95844	10.02500	102.63160			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			7.35500	103.87324	7.50000	103.84458			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIL02 On 31/05/2017 Spot Bond			9.20000	101.45223	9.31500	101.24505			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.84280		100.82355			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.90198		100.88237			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	82.78320	100.00000	82.42484			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.49954		101.47872			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			9.76500	105.73689	9.85500	105.32820		7,812,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,812,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,812,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				99.15940		99.13853		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			11.49000	99.36894	11.57000	98.87644		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			10.99000	99.83981	11.08000	99.38368		278,047,000,000.00	25,300,000	1,000,000,000	
Total MMIG05 SPOT								278,047,000,000.00	25,300,000	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 For MMIG05									278,047,000,000.00	25,300,000	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	39.68863	100.00000	39.59249			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			8.90000	101.37879	9.01500	101.17185			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			8.89000	103.34467	9.00500	103.12262		889,000,000,000.00		100,000,000	590,000,000
Total MTN04 SPOT								889,000,000,000.00		100,000,000	590,000,000
Total For MTN04								889,000,000,000.00		100,000,000	590,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.09975	100.89771	7.08241			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	7.19015	100.61875	7.17264			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				101.52338		101.50345			0.00	0	0
Total N5A16 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 N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.63192		101.61059			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				101.65362		101.63202			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.88995		101.86529			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				102.08700		102.05978			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	12.54362	100.00000	12.51323			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.42938	100.00000	13.39685			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			10.06000	93.15311	10.15000	92.70159		224,338,000,000.00	22,300,000	1,010,000,000	
Total NAM01 SPOT								224,338,000,000.00	22,300,000	1,010,000,000	
Total For NAM01								224,338,000,000.00	22,300,000	1,010,000,000	
NAM02 On 29/06/2020 Spot Bond			9.71500	101.09347	9.80500	100.72773		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NBK10A On 25/07/2016 Spot Bond			7.96500	99.72186	8.10000	99.58514		0.00	0	0	
Total NBK10A SPOT								0.00	0	0	
Total For NBK10A								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.61500	99.39038	9.70500	99.00756		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.21500	104.82355	9.30500	104.41205		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.66000	104.67264	9.75000	104.12979		0.00	0	0	
Total NBK13A 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 NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.91325		100.89271			0.00	17,560,000	557,840,000
Total NBK13B SPOT									0.00	17,560,000	557,840,000
Total For NBK13B									0.00	17,560,000	557,840,000
NBK14, On 26/06/2021 Spot Bond			9.57500	100.34955	9.66500	99.93282			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.81500	95.59042	9.90500	95.15606			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.99496		100.97572			0.00	0	100,000,000
Total NBK15B SPOT									0.00	0	100,000,000
Total For NBK15B									0.00	0	100,000,000
NBK16, On 12/02/2025 Spot Bond			10.44000	94.48135	10.52000	94.00205		102,312,000,000,000.00	9,800,000,000	2,450,000,000	
Total NBK16A SPOT								12,312,000,000,000.00	9,800,000,000	2,450,000,000	
Total For NBK16A								12,312,000,000,000.00	9,800,000,000	2,450,000,000	
NBK16I On 25/07/2016 Spot Bond				100.76383		100.74476			0.00	0	5,000,000,000
Total NBK16B SPOT									0.00	0	5,000,000,000
Total For NBK16B									0.00	0	5,000,000,000
NBK17, On 22/04/2026 Spot Bond			10.62000	99.23952	10.70000	98.72463			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				100.08909		100.07130			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.56500	101.05477	9.65500	100.69392			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				101.09986		101.08054			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.96500	100.71730	10.05500	100.26064			0.00	0	0
Total NBK19A 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 NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.79050		100.77097			0.00	0	170,000,000
Total NBK19B SPOT									0.00	0	170,000,000
Total For NBK19B									0.00	0	170,000,000
NBK20J On 01/06/2026 Spot Bond			10.69000	100.37698	10.77000	99.85291			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.28520		101.26424			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21L On 21/07/2027 Spot Bond			10.89000	99.36338	10.97000	98.81642			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				100.34047		100.32038			0.00	0	500,000,000
Total NBK21B SPOT									0.00	0	500,000,000
Total For NBK21B									0.00	0	500,000,000
NBK22I On 12/02/2018 Spot Bond				100.33587		100.31493			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				100.34448		100.32300			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				100.37057		100.34884			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				100.36798		100.34501			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.82505		100.80216			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				99.92203		99.90244			0.00	0	330,000,000
Total NBK27B SPOT									0.00	0	330,000,000
Total For NBK27B									0.00	0	330,000,000
NBK2A On 15/09/2015 Spot Bond			7.10500	104.90742	7.25000	104.87919			0.00	0	2,180,000,000
Total NBK2A SPOT									0.00	0	2,180,000,000

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 NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				101.75786		101.73869				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.17500	112.64390	9.28500	112.23651			62,602,860,000,000.00	6,823,200,000	3,470,000,000	
Total NBK3A SPOT									2,602,860,000,000.00	6,823,200,000	3,470,000,000	
Total For NBK3A									2,602,860,000,000.00	6,823,200,000	3,470,000,000	
NBK4 On 28/10/2024 Spot Bond			11.01500	38.36902	11.09500	38.10549			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				100.87728		100.85430			0.00	0	0	
Total NBK7B SPOT									0.00	0	0	
Total For NBK7B									0.00	0	0	
NBK9A On 23/03/2016 Spot Bond			8.01000	104.74617	8.14500	104.64895			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				101.33582		101.31554			0.00	0	0	
Total NBK9B SPOT									0.00	0	0	
Total For NBK9B									0.00	0	0	
NCLN6 On 30/11/2015 Spot Bond				98.26298		98.24451			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				99.90044		99.88041			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				100.70641		100.68469			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				100.66600		100.64409			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				94.78353		94.76442			0.00	0	0	
Total NCLN69 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 NCLN69										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.25010		100.22739				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				101.41457		101.39340				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				101.36606		101.34702				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				101.66109		101.63916				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				101.29672		101.27734				0.00	0	500,000,000
Total NCLN78 SPOT										0.00	0	500,000,000
Total For NCLN78										0.00	0	500,000,000
NCLN7: On 20/03/2016 Spot Bond				101.27952		101.25955				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				101.27861		101.25866				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				100.58128		100.56083				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				101.47397		101.45102				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			10.18500	107.32078	10.26500	106.83501				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				101.46488		101.44208				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			10.22000	106.14630	10.30000	105.64833				0.00	0	0
Total NCLN85 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 NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.47397		101.45102				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.32497		101.30431				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				101.43431		101.41323				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				101.48849		101.46532				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				101.50665		101.48320				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				99.89189		99.87031				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				101.05716		101.03579				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				101.16463		101.14184				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			7.70500	104.82743	7.85000	104.79669			616,400,000,000.00	80,000,000	20,000,000	
Total NED11 SPOT									616,400,000,000.00	80,000,000	20,000,000	
Total For NED11									616,400,000,000.00	80,000,000	20,000,000	
NED13 On 25/07/2023 Spot Bond				100.80162		100.77690			0.00	3,000,000,000	1,500,000,000	
Total NED13 SPOT									0.00	3,000,000,000	1,500,000,000	
Total For NED13									0.00	3,000,000,000	1,500,000,000	
NED14 On 29/11/2023 Spot Bond				98.62859		98.60730			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			10.30500	104.59331	10.41500	104.23879			0.00	0	0	
Total NED15 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 NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.86460		99.84236				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				103.12012		103.09540				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				101.01808		100.99335				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				101.52981		101.50280				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			11.48500	101.05719	11.57500	100.70124				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				100.95918		100.94095				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	119.33618	9.44500	119.30625				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				99.83114		99.80689				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	112.15400	10.00000	112.12500				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			2.15000	173.57695	2.10000	173.66022				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			2.46000	113.77175	2.43000	114.04510				0.00	0	0
Total NILB11 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 NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	189.57978	3.45000	189.55189				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.85000	110.06992	2.82000	110.33212				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			3.13000	144.66793	3.09000	145.27047				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			3.04000	156.57030	3.00000	157.20202				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			8.98500	102.29615	9.07500	101.91829				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.61500	103.25738	9.70500	102.88592				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.19007		100.11720				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.07920		100.00701				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.08195		100.00912				0.00	70,000,000	35,000,000
Total NQ1A17 SPOT										0.00	70,000,000	35,000,000
Total For NQ1A17										0.00	70,000,000	35,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.08032		100.00787				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.08509		100.01152				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.81500	104.17731	9.90500	103.70026				0.00	0	0
Total NQ1B10 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 NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.08358		100.01036			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.08249		100.00953			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				100.08965		100.01498			0.00	300,000,000	150,000,000
Total NQ1B17 SPOT									0.00	300,000,000	150,000,000
Total For NQ1B17									0.00	300,000,000	150,000,000
NQ1C1 On 22/05/2020 Spot Bond			10.01500	103.23600	10.10500	102.86655			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				100.08466		100.01119			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				100.08520		100.01160			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				100.09429		100.01851			0.00	160,000,000	80,000,000
Total NQ1C17 SPOT									0.00	160,000,000	80,000,000
Total For NQ1C17									0.00	160,000,000	80,000,000
NQF1D On 22/05/2020 Spot Bond				100.10504		100.02670			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				100.09851		100.02173			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				100.08683		100.01284			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			8.89500	112.25468	9.00500	111.90504			0.00	0	689,000,000
Total NRA018 SPOT									0.00	0	689,000,000
Total For NRA018									0.00	0	689,000,000
NRA02 On 31/10/2022 Spot Bond			9.66500	117.11873	9.75500	116.59278			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.04500	177.44264	1.99500	177.99802			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.59000	114.62336	10.67000	113.98199		53,373,600,000,000.00	5,040,000,000	2,520,000,000	
Total NRA028 SPOT								53,373,600,000,000.00	5,040,000,000	2,520,000,000	
Total For NRA028								53,373,600,000,000.00	5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond				100.71719		100.74532			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				101.44306		101.42177			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				99.87873		99.85937			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				99.87023		99.85052			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				100.72310		100.70082			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				99.99982		99.97667			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.96905			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	16.34818	100.00000	16.61363			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	89.05211	100.00000	88.83855			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			7.19500	103.23895	7.34000	103.19413		18,707,000,000,000.00	2,600,000,000	1,300,000,000	
Total OML01 SPOT								18,707,000,000,000.00	2,600,000,000	1,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML01									18,707,000,000,000.00	2,600,000,000	1,300,000,000
OML02 On 21/11/2024 Spot Bond				99.98696		99.96525			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.13500	99.33303	10.22500	99.00771			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				101.79883		101.77531			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			10.29500	102.37484	10.38500	102.03006			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.84000	102.13169	10.93000	101.69487		32,520,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								32,520,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								32,520,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.44000	102.03059	11.52000	101.55195		22,880,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,880,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,880,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	54.79795	100.00000	54.66520		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET0 On 13/09/2015 Spot Bond				100.97000		100.92000		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	112.15400	10.00000	112.12500		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				103.54322		103.52342		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				99.80631		99.78678		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				100.46715		100.44761		0.00	0	0	
Total PMM18 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 PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.30740		100.28685				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.29334		101.27336				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				100.68621		100.66581				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				100.77755		100.75589				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			9.86500	101.53324	9.95500	101.11493				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				100.67111		100.65046				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				100.67888		100.65798				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				100.69615		100.67471				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				100.77032		100.74654				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				100.78755		100.76323				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				100.55575		100.53238				0.00	0	0
Total PTH01 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 PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.26000	43.39480	8.34000	43.04275			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.20500	106.42435	6.35000	106.39830			0.00	0	156,600,000,000
Total R158 SPOT									0.00	0	156,600,000,000
Total For R158									0.00	0	156,600,000,000
R158P On 15/09/2015 Spot Bond			6.84000	99.66382	6.97500	99.63823			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			6.94000	112.60730	7.07500	112.44510		092,285,212,000,000.00	157,389,800,000	246,525,300,000	
Total R159 SPOT								12,285,212,000,000.00	157,389,800,000	246,525,300,000	
Total For R159								12,285,212,000,000.00	157,389,800,000	246,525,300,000	
R159P On 15/09/2016 Spot Bond			6.77000	93.25467	6.90500	93.10990			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			8.44000	116.75410	8.52000	116.09656		081,851,167,808,000.00	1,986,001,323,200	1,630,123,298,400	
Total R186 SPOT								11,851,167,808,000.00	986,001,323,200	630,123,298,400	
Total For R186								11,851,167,808,000.00	986,001,323,200	630,123,298,400	
R187P On 21/12/2026 Spot Bond			8.18000	40.37028	8.26000	40.01197			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.10000	37.61446	8.18000	37.25191			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			1.64000	291.76732	1.59000	292.73193		42,399,248,000,000.00	25,853,200,000	17,114,620,800	
Total R197 SPOT								12,399,248,000,000.00	25,853,200,000	17,114,620,800	
Total For R197								12,399,248,000,000.00	25,853,200,000	17,114,620,800	
R202 On 07/12/2033 Spot Bond			1.82000	237.68043	1.76000	239.66329		451,951,138,184,000.00	248,324,801,200	258,287,681,100	
Total R202 SPOT								11,951,138,184,000.00	248,324,801,200	258,287,681,100	
Total For R202								11,951,138,184,000.00	248,324,801,200	258,287,681,100	
R203 On 28/02/2023 Spot Bond			8.26000	97.12630	8.35000	96.61898		443,263,632,952,000.00	901,121,505,200	481,274,116,800	
Total R203 SPOT								13,263,632,952,000.00	901,121,505,200	481,274,116,800	
Total For R203								13,263,632,952,000.00	901,121,505,200	481,274,116,800	
R203 On 15/09/2017 Spot Bond			7.34000	105.41718	7.45500	105.17897		099,871,972,468,000.00	3,692,080,650,200	1,873,574,804,600	
Total R203 SPOT								19,871,972,468,000.00	692,080,650,200	373,574,804,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									19,871,972,468,000.00	692,080,650,200	373,574,804,600
R2030 On 31/01/2030 Spot Bond			8.82000	93.97774	8.89000	93.41929			661,204,188,154,000.00	981,995,939,700	633,903,218,400
Total R2030 SPOT									1,204,188,154,000.00	981,995,939,700	633,903,218,400
Total For R2030									1,204,188,154,000.00	981,995,939,700	633,903,218,400
R2032 On 31/03/2032 Spot Bond			8.91000	97.70456	8.97500	97.14894			014,892,751,060,000.00	1,236,239,366,000	500,103,414,200
Total R2032 SPOT									14,892,751,060,000.00	236,239,366,000	500,103,414,200
Total For R2032									14,892,751,060,000.00	236,239,366,000	500,103,414,200
R2035 On 28/02/2035 Spot Bond			8.98500	98.92540	9.04500	98.36074			701,759,000,000,000.00	189,400,000,000	116,804,000,000
Total R2035 SPOT									11,759,000,000,000.00	189,400,000,000	116,804,000,000
Total For R2035									11,759,000,000,000.00	189,400,000,000	116,804,000,000
R2037 On 31/01/2037 Spot Bond			9.00500	95.87644	9.06000	95.35671			401,491,905,975,000.00	1,044,030,195,000	772,855,048,600
Total R2037 SPOT									11,491,905,975,000.00	044,030,195,000	772,855,048,600
Total For R2037									11,491,905,975,000.00	044,030,195,000	772,855,048,600
R204 On 21/12/2018 Spot Bond			7.67500	102.40416	7.78500	102.06481			021,735,056,467,500.00	1,696,643,004,100	574,495,849,700
Total R204 SPOT									1,735,056,467,500.00	696,643,004,100	574,495,849,700
Total For R204									1,735,056,467,500.00	696,643,004,100	574,495,849,700
R2044 On 31/01/2044 Spot Bond			9.05500	97.55679	9.11000	96.99217			829,086,566,512,500.00	754,178,527,500	318,495,651,900
Total R2044 SPOT									19,086,566,512,500.00	754,178,527,500	318,495,651,900
Total For R2044									19,086,566,512,500.00	754,178,527,500	318,495,651,900
R2048 On 28/02/2048 Spot Bond			9.04500	96.85264	9.10000	96.27396			977,982,216,278,000.00	550,357,348,400	479,983,645,400
Total R2048 SPOT									7,982,216,278,000.00	550,357,348,400	479,983,645,400
Total For R2048									7,982,216,278,000.00	550,357,348,400	479,983,645,400
R207 On 15/01/2020 Spot Bond			7.93500	98.36054	8.02500	98.01747			466,301,935,454,000.00	1,697,076,488,400	745,818,502,500
Total R207 SPOT									16,301,935,454,000.00	697,076,488,400	745,818,502,500
Total For R207									16,301,935,454,000.00	697,076,488,400	745,818,502,500
R208 On 31/03/2021 Spot Bond			8.06500	96.93158	8.15500	96.52700			481,617,084,609,000.00	927,664,858,600	467,883,129,800
Total R208 SPOT									11,617,084,609,000.00	927,664,858,600	467,883,129,800
Total For R208									11,617,084,609,000.00	927,664,858,600	467,883,129,800
R209 On 31/03/2036 Spot Bond			8.94500	77.39406	9.00000	76.96460			264,931,695,180,500.00	1,371,149,434,900	701,585,222,700
Total R209 SPOT									14,931,695,180,500.00	371,149,434,900	701,585,222,700
Total For R209									14,931,695,180,500.00	371,149,434,900	701,585,222,700
R210 On 31/03/2028 Spot Bond			1.64000	181.68986	1.60000	182.44859			178,844,788,000,000.00	109,051,700,000	42,632,720,100
Total R210 SPOT									8,844,788,000,000.00	109,051,700,000	42,632,720,100
Total For R210									8,844,788,000,000.00	109,051,700,000	42,632,720,100
R211 On 31/01/2017 Spot Bond			0.93000	134.35465	0.93000	134.33989			48,699,790,752,000.00	52,365,366,400	45,295,265,600
Total R211 SPOT									18,699,790,752,000.00	52,365,366,400	45,295,265,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									18,699,790,752,000.00	52,365,366,400	45,295,265,600
R212 On 31/01/2022 Spot Bond			1.50500	141.13159	1.49500	141.19720			372,910,405,000,000.00	247,781,000,000	148,633,516,100
Total R212 SPOT									*2,910,405,000,000.00	247,781,000,000	148,633,516,100
Total For R212									*2,910,405,000,000.00	247,781,000,000	148,633,516,100
R213 On 28/02/2031 Spot Bond			8.84500	84.53468	8.91000	84.03447			242,048,213,798,500.00	931,831,341,300	479,227,591,500
Total R213 SPOT									12,048,213,798,500.00	931,831,341,300	479,227,591,500
Total For R213									12,048,213,798,500.00	931,831,341,300	479,227,591,500
R214 On 28/02/2041 Spot Bond			8.98000	75.26927	9.03500	74.81775			470,123,527,084,000.00	1,500,013,755,800	880,186,119,400
Total R214 SPOT									*0,123,527,084,000.00	500,013,755,800	880,186,119,400
Total For R214									*0,123,527,084,000.00	500,013,755,800	880,186,119,400
R228C On 15/09/2015 Spot Bond			6.84000	99.66382	6.97500	99.63823			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			6.76000	96.41646	6.89500	96.32965			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			6.77000	93.25467	6.90500	93.10990			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			6.78000	97.90851	6.91500	97.84961			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			6.76000	94.73083	6.89500	94.61267			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			6.82000	91.56376	6.95500	91.38978			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			7.31500	87.77970	7.43000	87.58579			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			7.36500	84.58797	7.48000	84.35426			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			7.68000	80.88962	7.79000	80.63206			0.00	0	0
Total R333C 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 R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.66000	77.94807	7.77000	77.65875				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.64000	75.12796	7.75000	74.80950				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			7.63000	72.39374	7.74000	72.04871				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			7.89500	68.88225	7.98500	68.58112				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			7.87500	66.33418	7.96500	66.01562				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			7.98500	63.42982	8.07500	63.09787				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			7.95500	61.10582	8.04500	60.75974				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			7.92500	58.88398	8.01500	58.52515				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			7.89500	56.75931	7.98500	56.38901				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			7.85500	54.76828	7.94500	54.38741				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			7.81500	52.86747	7.90500	52.47708				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			8.38000	48.50150	8.46000	48.16352				0.00	0	0
Total R345C 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 R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.34000	46.71779	8.42000	46.37442				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.30000	45.01699	8.38000	44.66895				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			8.26000	43.39480	8.34000	43.04275				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			8.22000	41.84717	8.30000	41.49171				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			8.18000	40.37028	8.26000	40.01197				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			8.14000	38.96051	8.22000	38.59985				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.10000	37.61446	8.18000	37.25191				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				102.39680		102.37285				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				103.16859		103.14059				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				102.02425		101.99981				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.89269		101.86882				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	28.45057	100.00000	28.38164				0.00	0	0
Total RCSB1U 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 RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.82958	100.00000	22.77427				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	33.65457	100.00000	33.57303				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	85.26957	100.00000	85.07444				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	46.35217	100.00000	46.23988				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	19.09610	100.00000	19.04985				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	21.68246	100.00000	21.62655				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.08029	100.00000	9.05484				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	16.48593	100.00000	16.44342				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	13.35661	100.00000	13.32217				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	10.27529	100.00000	10.24880				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.65583		101.63472				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				101.53798		101.51818				0.00	0	0
Total RDFB03 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 RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.02001		99.99985			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.02105		99.99982			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00736		100.03648			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				103.06473		103.04521			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				101.29136		101.27094			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				100.05705		100.03802			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				100.05935		100.03955			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				100.61864		100.59854			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				100.15589		100.13311			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				100.15057		100.13172			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				100.79757		100.77662			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				102.31319		102.28447			0.00	0	0
Total RED101 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 RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond			100.00000	9.42057	100.00000	9.33789				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	17.31017	100.00000	19.14078				0.00	0	0
Total RES011U SPOT										0.00	0	0
Total For RES011U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	11.57043	100.00000	13.42727				0.00	0	0
Total RES021U SPOT										0.00	0	0
Total For RES021U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.24987	100.00000	11.12465				0.00	0	0
Total RES031U SPOT										0.00	0	0
Total For RES031U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.37809	100.00000	10.27963				0.00	0	0
Total RES041U SPOT										0.00	0	0
Total For RES041U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.00656		100.98429				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				100.51081		100.48878				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				101.72568		101.70501				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				101.11393		101.09326				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				99.99988		99.98007				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.75263		101.73122				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				101.07913		101.05932				0.00	0	0
Total RES31 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 RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.81337		100.79200			0.00	0	411,250,000
Total RES32 SPOT									0.00	0	411,250,000
Total For RES32									0.00	0	411,250,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				89.83812		89.78435			0.00	0	1,500,000,000
Total RP005 SPOT									0.00	0	1,500,000,000
Total For RP005									0.00	0	1,500,000,000
RP006 On 30/04/2019 Spot Bond				84.27345		84.23042			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				94.69866		94.63239			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				94.09657		94.02698			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				101.82377		101.79313			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				84.78616		84.77731			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				99.46829		99.41252			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	102.55802	12.35000	102.52463			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	15.09373	100.00000	15.05716			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				102.73500		102.71109			0.00	0	0
Total RP026 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 RP026									0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	6.82266	100.00000	6.80631			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	37.17279	100.00000	37.08274			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07 On 31/01/2016 Spot Bond			100.00000	85.18519	100.00000	84.98845			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	13.57421	100.00000	13.54132			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	40.12776	100.00000	40.03054			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				104.54485		104.49994			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				59.44172		59.50251			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			9.43500	105.79148	9.52500	105.37266		98,124,000,000.00	10,400,000	770,000,000	
Total RW21 SPOT								98,124,000,000.00	10,400,000	770,000,000	
Total For RW21								98,124,000,000.00	10,400,000	770,000,000	
RW23 On 10/12/2023 Spot Bond			9.78000	100.51584	9.87000	99.99288		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			10.10500	103.19188	10.17000	102.69240		1,212,600,000,000.00	120,000,000	0	
Total RW28 SPOT								1,212,600,000,000.00	120,000,000	0	
Total For RW28								1,212,600,000,000.00	120,000,000	0	
SBC2 On 28/04/2016 Spot Bond				97.73894		97.75925		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			8.14000	105.89501	8.27500	105.71187		0.00	0	0	
Total SBK12 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 SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				99.97618		99.90116			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			9.59000	102.43364	9.70500	102.17823			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				101.45132		101.42945			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.99826		100.97602			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				99.71524		99.69339			0.00	0	305,250,000
Total SBK17 SPOT									0.00	0	305,250,000
Total For SBK17									0.00	0	305,250,000
SBK18 On 24/10/2020 Spot Bond				98.46413		98.44537			0.00	200,000,000	200,000,000
Total SBK18 SPOT									0.00	200,000,000	200,000,000
Total For SBK18									0.00	200,000,000	200,000,000
SBK19 On 24/10/2019 Spot Bond				100.82302		100.79979			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				99.87272		99.84718			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				100.82168		100.79542			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				100.18341		100.15777			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			11.86000	101.48107	11.95000	101.04351			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.17500	101.42838	9.28500	101.15538			43,673,000,000,000.00	4,760,000,000	2,380,000,000
Total SBK9 SPOT									13,673,000,000,000.00	4,760,000,000	2,380,000,000
Total For SBK9									13,673,000,000,000.00	4,760,000,000	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.69500	106.34644	7.84000	106.31611			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			8.26000	106.31693	8.39500	106.28553			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			7.45500	106.35898	7.60000	106.32934			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			8.74000	102.81228	8.85500	102.57801			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			7.60000	106.35140	7.74500	106.32135			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			8.30000	106.31484	8.43500	106.28333			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				101.51966		101.49917			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				101.21627		101.19439			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			8.17000	105.19844	8.37500	104.78946			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				101.02514		101.00585			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.39982		101.37885			0.00	0	0
Total SBS16 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 SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.54636		102.52204				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.82500	103.35323	9.91500	102.93107				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			10.34000	100.98407	10.42000	100.45345				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.25939		100.23582				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				100.16463		100.09187				0.00	0	1,500,000,000
Total SBS23 SPOT										0.00	0	1,500,000,000
Total For SBS23										0.00	0	1,500,000,000
SBS24 On 24/05/2019 Spot Bond				101.06979		100.99509				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.94500	102.05571	9.13500	101.44086		35,780,000,000,000.00		4,000,000,000	2,370,000,000	
Total SBS25 SPOT								35,780,000,000,000.00		4,000,000,000	2,370,000,000	
Total For SBS25								35,780,000,000,000.00		4,000,000,000	2,370,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	29.62963	100.00000	29.56333				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			9.80000	102.08630	9.89000	101.54475				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.48994		100.47024				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.97500	100.90628	9.11500	100.44364				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			10.35000	88.34452	10.43000	87.85907				0.00	0	0
Total SBS3 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 SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.74817		100.72960			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.09000	99.95359	10.17000	99.39198			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				101.38703		101.36716			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				101.42521		101.40479			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			10.24000	103.61887	10.32000	103.12944		29,696,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								29,696,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								29,696,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.71268		100.69209			0.00	0	320,000,000
Total SBS35 SPOT									0.00	0	320,000,000
Total For SBS35									0.00	0	320,000,000
SBS36 On 29/01/2020 Spot Bond				100.64162		100.62053			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.27500	96.01142	9.39500	95.57375			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			10.39000	93.03294	10.55000	92.11544		78,964,000,000,000.00	7,600,000,000	2,300,000,000	
Total SBS38 SPOT								78,964,000,000,000.00	7,600,000,000	2,300,000,000	
Total For SBS38								78,964,000,000,000.00	7,600,000,000	2,300,000,000	
SBS39 On 29/01/2030 Spot Bond			11.19500	90.26685	11.26000	89.81814			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			9.83500	96.76064	9.92500	96.33955			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS9 On 07/07/2016 Spot Bond			7.38000	104.89560	7.62500	104.66839		882,233,096,400,000.00	119,543,780,000	60,101,890,000	
Total SBS9 SPOT								882,233,096,400,000.00	119,543,780,000	60,101,890,000	

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 SBS9									12,233,096,400,000.00	119,543,780,000	60,101,890,000
SBSI11 On 07/12/2023 Spot Bond			2.25000	279.86608	2.20000	280.77893			0.00	0	100,000,000
Total SBSI11 SPOT									0.00	0	100,000,000
Total For SBSI11									0.00	0	100,000,000
SBSI12 On 31/01/2017 Spot Bond			1.54000	133.21455	1.54000	133.19773			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	25.64658	100.00000	25.58445			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				100.94829		100.92801			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	39.21022	100.00000	39.11523			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			2.20000	131.99582	2.20000	131.97681			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	102.60242	6.50000	102.58449			0.00	0	0
Total SHPCBU 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 SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.81341		102.79184			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.69193		102.66927			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			8.84000	101.26412	8.95500	101.04905			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.89436		102.87124			0.00	65,400,000	1,122,230,000
Total SHS06 SPOT									0.00	65,400,000	1,122,230,000
Total For SHS06									0.00	65,400,000	1,122,230,000
SHS07 On 10/04/2016 Spot Bond				101.15483		101.13391			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.32861		101.30790			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	33.49117	100.00000	33.41003			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	112.15400	10.00000	112.12500			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.63404		101.61286			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				102.15333		102.13241			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	59.22051	100.00000	59.07705			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	46.01292	100.00000	45.90145			0.00	0	0
Total SHS17U 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 SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	45.59433	100.00000	45.48388			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.68000	105.58103	9.79500	105.34473			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				100.86767		100.84434			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				100.09128		100.01615			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				101.27698		101.25556			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				101.32583		101.30359			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			9.96500	101.07694	10.05500	100.71267		111,608,000,000.00	11,200,000	11,200,000	
Total SHS25 SPOT								111,608,000,000.00	11,200,000	11,200,000	
Total For SHS25								111,608,000,000.00	11,200,000	11,200,000	
SHS26 On 29/06/2020 Spot Bond				101.28480		101.26207		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			8.19000	101.65339	8.32500	101.50684		18,673,200,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,673,200,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,673,200,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.32500	98.71389	9.43500	98.41313		0.00	0	50,000,000	
Total SLI3 SPOT								0.00	0	50,000,000	
Total For SLI3								0.00	0	50,000,000	
SNT01 On 15/09/2017 Spot Bond			8.74000	102.81228	8.85500	102.57801		65,899,600,000,000.00	7,540,000,000	3,790,000,000	
Total SNT01 SPOT								65,899,600,000,000.00	7,540,000,000	3,790,000,000	
Total For SNT01								65,899,600,000,000.00	7,540,000,000	3,790,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.14730		100.12573		0.00	0	0	
Total SPDA2 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 SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.51145		100.48981			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.14223		100.12189			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				100.14593		100.12506			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				100.13122		100.10818			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			8.44000	102.52155	8.55500	102.40648			0.00	0	50,000,000
Total SSA01 SPOT									0.00	0	50,000,000
Total For SSA01									0.00	0	50,000,000
SSA04 On 16/04/2016 Spot Bond				101.00515		100.98528			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.89390		100.87272			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			9.65500	97.08437	9.74500	96.74179		6,225,544,000,000.00		644,800,000	460,000,000
Total SSA06 SPOT								6,225,544,000,000.00		644,800,000	460,000,000
Total For SSA06								6,225,544,000,000.00		644,800,000	460,000,000
SSN00 On 01/03/2017 Spot Bond				99.91458		99.89311			0.00	1,600,000,000	400,000,000
Total SSN001 SPOT									0.00	1,600,000,000	400,000,000
Total For SSN001									0.00	1,600,000,000	400,000,000
SSN00 On 26/03/2017 Spot Bond				101.42691		101.40412			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				100.72807		100.70566			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			9.63500	90.50615	9.72500	90.13090			0.00	0	0
Total SSN004 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 SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.63500	90.50615	9.72500	90.13090				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.35500	93.42613	9.44500	93.10042				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.56342		101.54137				0.00	2,800,000,000	700,000,000
Total SSN008 SPOT										0.00	2,800,000,000	700,000,000
Total For SSN008										0.00	2,800,000,000	700,000,000
SSN00: On 15/09/2017 Spot Bond			8.22000	103.76962	8.33500	103.53390				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.35000	114.84089	2.32000	115.11748				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.98500	98.69559	9.09500	98.36799				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.04573	8.50000	100.02286				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.48000	102.05034	10.56000	101.49998				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				99.90494		99.88582				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.71500	72.14359	10.78000	71.74112				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.81122		100.78931				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.85672		100.83580				0.00	0	0
Total SSN026 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 SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.42438		101.40203			0.00	1,600,000,000	400,000,000
Total SSN027 SPOT									0.00	1,600,000,000	400,000,000
Total For SSN027									0.00	1,600,000,000	400,000,000
SSN02: On 16/10/2019 Spot Bond				100.95822		100.93490			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.19543		101.49650			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.08665		100.06497			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.58803		101.56504			0.00	3,360,000,000	840,000,000
Total SSN033 SPOT									0.00	3,360,000,000	840,000,000
Total For SSN033									0.00	3,360,000,000	840,000,000
SSN03: On 02/06/2020 Spot Bond				99.89288		99.87136			0.00	4,800,000,000	1,200,000,000
Total SSN034 SPOT									0.00	4,800,000,000	1,200,000,000
Total For SSN034									0.00	4,800,000,000	1,200,000,000
SY1234: On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1234 SPOT									0.00	0	0
Total For SY1234									0.00	0	0
SY1247: On 28/08/2015 Spot Bond				100.00000	0.00000	99.98226			0.00	0	0
Total SY1247 SPOT									0.00	0	0
Total For SY1247									0.00	0	0
SY1248: On 08/09/2015 Spot Bond				99.80378		99.78595			0.00	0	0
Total SY1248 SPOT									0.00	0	0
Total For SY1248									0.00	0	0
SY1249: On 10/09/2015 Spot Bond				99.76941		99.75168			0.00	0	0
Total SY1249 SPOT									0.00	0	0
Total For SY1249									0.00	0	0
SY1250: On 16/09/2015 Spot Bond				99.66538		99.64776			0.00	0	0
Total SY1250 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 SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.05603		99.03822				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				98.90797		98.88977				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY1255 On 28/10/2015 Spot Bond				98.88917		98.87096				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY1256 On 03/11/2015 Spot Bond				98.77969		98.76148				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				98.55112		98.53301				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY1258 On 17/11/2015 Spot Bond				98.52939		98.51123				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY1259 On 17/11/2015 Spot Bond				98.53082		98.51268				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY1260 On 18/11/2015 Spot Bond				98.50893		98.49075				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond			100.00000	69.50365	100.00000	66.90909				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			6.66500	105.61359	6.81000	105.58025				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			9.09000	103.08734	9.17000	102.54475				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.14501		100.12427				0.00	0	0
Total T12A10 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 T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.15394		100.13144				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			9.58500	98.36634	9.67500	98.05279				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	82.25955	100.00000	82.07876				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				100.74014		100.72070				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				100.49846		100.47879				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				99.48165		99.46280				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				101.26390		101.24502				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				101.32788		101.30802				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				100.15417						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	93.62726	100.00000	93.48668				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				100.60009		100.58062				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				100.60424		100.58463				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				101.07822		101.05767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				101.10550		101.08444				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			7.84000	101.46715	7.97500	101.32775				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.77365		100.75276				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				100.79456		100.77313				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	100.85939	7.83000	100.83834				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				100.76214		100.74155				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				100.78829		100.76701				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				100.79251		100.77026				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				100.76214		100.74155				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				100.78829		100.76701				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	100.78685	7.16000	100.76759				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				100.83948		100.81689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.83531		100.81281				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.93544		100.91033				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.94311		100.91843				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				101.32910		101.29369				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				101.28270		101.24851				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				100.76109		100.74053				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				100.79456		100.77313				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.95655	8.73000	100.93311				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				100.52277		100.50258				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				100.78829		100.76701				0.00	0	50,000,000
Total TH11A5 SPOT										0.00	0	50,000,000
Total For TH11A5										0.00	0	50,000,000
TH11A6 On 18/07/2041 Spot Bond			9.14500	98.54550	9.25500	98.25185				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				100.36376		100.34387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.80786		100.78668			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				100.84158		100.81892			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.83009		100.80773			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				100.84592		100.82376			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.93335		100.90830			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.95050		100.92563			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.91354		100.88963			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				101.25690		101.22338			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				101.26103		101.22740			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				101.26653		101.23348			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				100.14316		100.12268			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				100.14778		100.12664			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.53500	98.98452	9.62500	98.66953				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.14501		100.12427				0.00	60,000,000	30,000,000
Total TH12A4 SPOT										0.00	60,000,000	30,000,000
Total For TH12A4										0.00	60,000,000	30,000,000
TH12A4 On 21/02/2048 Spot Bond				100.15147		100.12981				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			9.44500	97.21281	9.53500	96.90116				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				100.14643		100.12500				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				100.15394		100.13144				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			9.55500	96.11070	9.64500	95.80170				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				100.15977		100.13692				0.00	400,000,000	200,000,000
Total TH12B1 SPOT										0.00	400,000,000	200,000,000
Total For TH12B1										0.00	400,000,000	200,000,000
TH12B1 On 21/02/2048 Spot Bond				100.15977		100.13692				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				100.16238		100.13867				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				100.16238		100.13867				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				100.17449		100.14953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.17449		100.14953				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.17736		100.15150				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.17717		100.15134				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				100.23369		100.20024				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				100.23369		100.20024				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				100.42048		100.38567				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				100.23673		100.20235				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond			100.00000	8.77915	100.00000	0.00000			160,000,000,000,000.00	1,600,000,000	1,600,000,000	
Total TH13A1 SPOT									160,000,000,000,000.00	1,600,000,000	1,600,000,000	
Total For TH13A1									160,000,000,000,000.00	1,600,000,000	1,600,000,000	
TH13A: On 21/08/2018 Spot Bond			100.00000	8.77915	100.00000	0.00000			310,000,000,000,000.00	3,100,000,000	3,100,000,000	
Total TH13A2 SPOT									310,000,000,000,000.00	3,100,000,000	3,100,000,000	
Total For TH13A2									310,000,000,000,000.00	3,100,000,000	3,100,000,000	
TH9A1: On 18/07/2016 Spot Bond				100.80892		100.78771			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	6.37905	101.06155	6.36344			0.00	0	0	
Total THE8A1 SPOT									0.00	0	0	
Total For THE8A1									0.00	0	0	
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.95760		100.93765				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				100.79305		100.77225				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				101.10240		101.08211				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				100.79305		100.77225				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				100.80363		100.78256				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.80892		100.78771				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				100.78671		100.76607				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				100.80363		100.78256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.86178		100.83920				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				100.86178		100.83920				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				100.86178		100.83920				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.94628		100.92152				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.96739		100.94209				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.94100		100.91638				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				101.36217		101.32665				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				101.38842		101.35221				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				101.37792		101.34199				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.81500	89.63555	9.90500	89.32605				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	112.15400	10.00000	112.12500				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			8.39000	104.34506	8.50500	104.09119			478,523,650,000,000.00	57,035,000,000	14,235,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN17 SPOT									'8,523,650,000,000.00	57,035,000,000	14,235,000,000
Total For TN17									'8,523,650,000,000.00	57,035,000,000	14,235,000,000
TN20 On 17/09/2020 Spot Bond			9.81000	107.36605	9.90000	106.98063			228,097,215,000,000.00	23,251,500,000	11,658,000,000
Total TN20 SPOT									'8,097,215,000,000.00	23,251,500,000	11,658,000,000
Total For TN20									'8,097,215,000,000.00	23,251,500,000	11,658,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.60735	100.00000	1.60346			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.07000	107.32144	10.16000	106.78695			274,508,200,000,000.00	27,260,000,000	11,660,000,000
Total TN23 SPOT									'4,508,200,000,000.00	27,260,000,000	11,660,000,000
Total For TN23									'4,508,200,000,000.00	27,260,000,000	11,660,000,000
TN25 On 19/08/2025 Spot Bond			10.21000	95.84818	10.29000	95.34514			283,838,000,000,000.00	27,800,000,000	13,230,000,000
Total TN25 SPOT									3,838,000,000,000.00	27,800,000,000	13,230,000,000
Total For TN25									3,838,000,000,000.00	27,800,000,000	13,230,000,000
TN27 On 14/11/2027 Spot Bond			10.24000	93.31561	10.32000	92.77769			185,105,408,000,000.00	18,076,700,000	8,840,000,000
Total TN27 SPOT									5,105,408,000,000.00	18,076,700,000	8,840,000,000
Total For TN27									5,105,408,000,000.00	18,076,700,000	8,840,000,000
TN30 On 09/10/2030 Spot Bond			10.64000	102.97971	10.71000	102.43588			42,560,000,000,000.00	4,000,000,000	2,000,000,000
Total TN30 SPOT									2,560,000,000,000.00	4,000,000,000	2,000,000,000
Total For TN30									2,560,000,000,000.00	4,000,000,000	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.90000	102.83564	10.95500	102.34329			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				101.56921		101.54952			0.00	0	690,000,000
Total TNF16 SPOT									0.00	0	690,000,000
Total For TNF16									0.00	0	690,000,000
TNF18 On 22/08/2018 Spot Bond				99.95331		99.88009			0.00	5,900,000	3,873,300
Total TNF18 SPOT									0.00	5,900,000	3,873,300
Total For TNF18									0.00	5,900,000	3,873,300
TORQ1 On 15/08/2026 Spot Bond				100.27467		100.24964			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				100.24150		100.21957			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.32756		100.29781				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				100.24180		100.21985				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				100.23985		100.21800				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				100.24857		100.22593				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	112.15400	10.00000	112.12500				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				101.06484		101.04462				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				101.08645		101.06581				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.63831		100.61791				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				100.67961		100.65956				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	99.91972	10.00000	99.89298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.92172	9.75000	99.89564				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.92284	100.00000	9.89725				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				101.48391		101.46300				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				101.57450		101.55233				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	9.17081	100.00000	9.14858				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	9.77032	100.00000	9.74664				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				101.62480		101.60193				0.00	0	300,000,000
Total TRAB1 SPOT										0.00	0	300,000,000
Total For TRAB1										0.00	0	300,000,000
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.13002	100.00000	10.10548				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				101.63487		101.61185				0.00	0	900,000,000
Total TRAC1 SPOT										0.00	0	900,000,000
Total For TRAC1										0.00	0	900,000,000
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.42977	100.00000	10.40451				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.91636		101.88941				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	14.08678	100.00000	14.05266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.53838		102.50265				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	18.10351	100.00000	18.05964				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.42890	100.00000	13.39638				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				99.88757		99.86883				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				106.33101		106.29240				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				105.11211		105.07396				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				98.83574		98.81696				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				98.33286		98.31434				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				98.03765		98.01878				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.31410		97.29570				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				97.08022		97.06197				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				96.76026		96.74164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP18€ On 03/03/2016 Spot Bond				96.45636		96.43751				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP18€ On 17/03/2016 Spot Bond				96.11523		96.09600				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP18€ On 31/03/2016 Spot Bond				95.84604		95.82681				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP18€ On 12/11/2015 Spot Bond				98.62081		98.60266				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP19€ On 12/05/2016 Spot Bond				95.08102		95.06195				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				94.76443		94.74519				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				94.43267		94.41321				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				97.49245		97.47441				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP19€ On 18/08/2016 Spot Bond				93.12155		93.10223				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	14.30025	100.00000	13.64207				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				101.23405		101.21478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.77929		100.76020				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				100.41515		100.39621				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.05641		100.03760				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				100.88710		100.86900				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				100.83279		100.81468				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				100.81857		100.79946				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				100.79658		100.77848				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				100.77848		100.76037				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				100.60729		100.58820				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.64726		100.62877				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11-On 27/08/2015 Spot Bond				100.00000	0.00000	100.54107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.18036		100.16232				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				100.12945		100.11096				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				100.13127		100.11249				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				100.07397		100.05548				0.00	600,000,000	200,000,000
Total TWC118 SPOT										0.00	600,000,000	200,000,000
Total For TWC118										0.00	600,000,000	200,000,000
TWC11 On 22/09/2015 Spot Bond				100.07238		100.05429				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			100.00000	82.20452	100.00000	100.00000				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.92101		100.90099				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			100.00000	82.48284	100.00000	100.00000				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.84161		100.82332				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.46500	105.06993	9.55500	104.65210				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	50,000,000
Total For UG21										0.00	0	50,000,000
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.99227	100.00000	7.97645				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	9.49290	100.00000	9.46325				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	7.80887	100.00000	7.79342				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	9.38461	100.00000	9.35530				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				102.15910		102.13929				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523				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				103.05173		103.03192				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				101.26787		101.24718				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				100.58603		100.56649				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				100.37168		100.35003				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.37221		100.35053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.50502		101.48585			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				101.25297		101.23198			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				100.36623		100.34491			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.71812		101.69603			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	7.50680	100.00000	7.49194			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	9.09022	100.00000	9.06184			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	7.32340	100.00000	7.30890			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	8.98193	100.00000	8.95388			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	0.00030	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			7.33000	106.76226	7.46500	106.64007		35,184,000,000,000.00	4,800,000,000	8,900,000,000	
Total WS04 SPOT								15,184,000,000,000.00	4,800,000,000	8,900,000,000	
Total For WS04								15,184,000,000,000.00	4,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.47000	241.60789	1.47000	241.57782		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.84000	104.09142	7.95500	103.88234		0.00	0	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP2 SPOT										0.00	0	5,000,000,000
Total For WSP2										0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.23000	104.66914	8.34000	104.29237				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			8.56000	103.91462	8.65000	103.54239				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			8.76500	103.26981	8.85500	102.84395				0.00	0	3,300,000,000
Total WSP5 SPOT										0.00	0	3,300,000,000
Total For WSP5										0.00	0	3,300,000,000
Z020 On 19/10/2015 Spot Bond			6.08500	99.14055	6.23000	99.10348				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			7.62000	73.65021	7.73000	73.31671				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	87.32057	100.00000	87.11217				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	47.86312	100.00000	47.77231				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										2.03e+017	725,010,151,900	721,241,988,000
Total for SPOT :										2.03e+017	725,010,151,900	721,241,988,000
Total Futures										2.03e+017	725,010,158,642	721,242,429,185
Total Options										0.00	0	56,797
Grand Total:										2.03e+017	725,010,158,642	721,242,485,982