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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2015

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			9.98035	80.65253	9.96082	80.78845			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.07085	82.01742	10.05066	82.15576			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.15189	79.68704	10.13094	79.82858			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			7,144.93000	7.14493	7,280,850		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			7,065.70000	7.06570	7,201,620		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			7,224.26000	7.22426	7,360,180		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			348.74000	0.34874	487,080		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			279.72000	0.27972	418,060		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			417.85000	0.41785	556,190		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 05/05/2016 Bond Future	10.00	Put			893.47000	0.89347	1,035,010		0.00	0	0

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	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			824.70000	0.82470	966,240		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			962.34000	0.96234	1,103,880		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			122.98196	122.98196	123.08620	123.08620			0.00	0	538
I2025	On	04/02/2016	Bond Future			123.84977	123.84977	123.95609	123.95609			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	18,040		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			76.20000	0.07620	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	28,040		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			96.20000	0.09620	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	8,040		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			86.20000	0.08620	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,043.91000	2.04391	2,150,230		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,053.91000	2.05391	2,160,230		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,033.91000	2.03391	2,140,230		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	538
I2033	On	05/11/2015	Bond Future			103.24161	103.24161	103.24040	103.24040			0.00	0	100
I2033	On	04/02/2016	Bond Future			104.99703	104.99703	104.99612	104.99612			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.88464	105.88464	105.88434	105.88434			0.00	0	0
Total I2033 Future												0.00	0	100
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			830.40000	0.83040	831,610		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			850.40000	0.85040	851,610		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			840.40000	0.84040	841,610		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,586.12000	2.58612	2,587,030		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,606.12000	2.60612	2,607,030		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,596.12000	2.59612	2,597,030		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	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
I2033	On	05/05/2016	Bond Future	102.39	Call			3,494.34000	3.49434	3,494,640		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,484.34000	3.48434	3,484,640		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,474.34000	3.47434	3,474,640		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	100
I2038	On	05/11/2015	Bond Future			126.61956	126.61956	126.61779	126.61779			0.00	0	7,020
I2038	On	04/02/2016	Bond Future			127.39631	127.39631	127.39498	127.39498			0.00	0	0
Total I2038 Future												0.00	0	7,020
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,372.21000	7.37221	7,370,440		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,382.21000	7.38221	7,380,440		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,392.21000	7.39221	7,390,440		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			3,595.02000	3.59502	3,593,690		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			3,605.02000	3.60502	3,603,690		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			3,615.02000	3.61502	3,613,690		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,020
I2046	On	05/11/2015	Bond Future			125.69798	125.69798	125.69608	125.69608			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			127.83532	127.83532	127.83368	127.83368			0.00	0	0
Total I2046 Future												0.00	0	6,432
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			7,293.92000	7.29392	7,292,020		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			7,303.92000	7.30392	7,302,020		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			7,313.92000	7.31392	7,312,020		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			156.32000	0.15632	154,680		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			166.32000	0.16632	164,680		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			176.32000	0.17632	174,680		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	6,432
I2050	On	05/11/2015	Bond Future			134.51474	134.51474	134.51282	134.51282			0.00	0	4,911
I2050	On	04/02/2016	Bond Future			135.26570	135.26570	135.26377	135.26377			0.00	0	0
Total I2050 Future												0.00	0	4,911
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,477.18000	10.47718	10,475,260		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			10,487.18000	10.48718	10,485,260		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			10,497.18000	10.49718	10,495,260		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			2,726.23000	2.72623	2,724,300		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			2,736.23000	2.73623	2,734,300		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			2,746.23000	2.74623	2,744,300		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,911
R186	On	05/11/2015	Bond Future			8.49798	118.26969	8.47809	118.42457		9.44	50,264,618.25	425	32,328
R186	On	04/02/2016	Bond Future			8.55811	114.97305	8.53744	115.13068		9.38	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.60795	117.02078	8.58633	117.18235		9.27	0.00	0	0
R186	On	04/08/2016	Bond Future			8.65601	113.86325	8.63330	114.02951		9.38	0.00	0	0
Total R186 Future												50,264,618.25	425	37,693
R186	On	05/11/2015	Bond Future	8.50	Put			1,782.01000	1.78201	1,842,380	9.44	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.26	Put			2,848.52000	2.84852	2,934,490	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			3,649.74000	3.64974	3,524,510	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			800.73000	0.80073	830,380	9.69	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			4,514.02000	4.51402	4,379,550	9.80	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			543.47000	0.54347	563,880	9.80	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			1,952.60000	1.95260	1,858,090	9.44	0.00	0	650
R186	On	05/11/2015	Bond Future	8.22	Put			3,057.29000	3.05729	3,147,560	9.35	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.55	Call			2,162.65000	2.16265	2,063,060	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,604.07000	1.60407	1,659,360	9.48	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			3,114.25000	3.11425	2,996,530	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			1,021.64000	1.02164	1,058,800	9.62	0.00	0	10,000
R186	On	05/11/2015	Bond Future	8.26	Call			1,131.39000	1.13139	1,062,480	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,899.98000	2.89998	2,987,030	9.36	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.35	Call			1,406.49000	1.40649	1,327,860	9.39	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,410.77000	2.41077	2,487,020	9.39	0.00	0	9,430

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.45	Call			1,758.41000	1.75841	1,669,090	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,977.62000	1.97762	2,043,180	9.42	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,021.41000	1.02141	956,800	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			6,104.45000	6.10445	6,236,820	9.19	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			345.22000	0.34522	314,840	9.23	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			5,304.20000	5.30420	5,428,700	9.23	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			1,075.45000	1.07545	1,008,690	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,951.81000	2.95181	3,039,930	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,103.27000	1.10327	1,035,440	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			215.58000	0.21558	194,340	9.18	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,254.61000	6.25461	6,388,250	9.18	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			232.44000	0.23244	209,930	9.19	0.00	0	1,200
R186	On	04/02/2016	Bond Future	8.75	Call			3,713.49000	3.71349	3,610,390	9.55	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,106.61000	2.10661	2,161,140	9.55	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			398.54000	0.39854	375,380	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,791.30000	8.79130	8,925,770	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			407.92000	0.40792	384,330	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,716.66000	8.71666	8,850,700	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			417.94000	0.41794	393,900	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,642.74000	8.64274	8,776,330	9.04	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,743.01000	2.74301	2,666,120	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,529.77000	4.52977	4,614,450	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			890.08000	0.89008	854,540	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,933.91000	8.93391	9,059,940	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,679.13000	2.67913	2,603,370	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,618.85000	4.61885	4,704,660	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,710.95000	2.71095	2,634,630	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,574.16000	4.57416	4,659,410	9.22	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,588.32000	4.58832	4,668,750	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,609.13000	3.60913	3,524,270	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,665.94000	4.66594	4,747,340	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,643.72000	3.64372	3,558,380	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,626.35000	4.62635	4,707,270	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,679.81000	3.67981	3,593,980	9.39	0.00	0	0
Total R186 Option												0.00	0	59,930
Total For R186												50,264,618.25	425	97,623
R197	On	05/11/2015	Bond Future			294.97887	294.97887	295.17836	295.17836			0.00	0	927
R197	On	04/02/2016	Bond Future			293.63301	293.63301	293.83679	293.83679			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			188.36000	0.18836	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
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	11,130		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			178.36000	0.17836	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	21,130		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			168.36000	0.16836	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	31,130		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,153.21000	3.15321	3,356,990		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			3,163.21000	3.16321	3,366,990		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			3,173.21000	3.17321	3,376,990		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			239.79119	239.79119	239.78854	239.78854			0.00	0	53,286
R202	On	04/02/2016	Bond Future			240.48963	240.48963	240.48765	240.48765			0.00	0	0
Total R202 Future												0.00	0	53,286
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			6,211.46000	6.21146	6,208,810		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			6,221.46000	6.22146	6,218,810		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			6,201.46000	6.20146	6,198,810		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			497.65000	0.49765	499,630		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			487.65000	0.48765	489,630		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			477.65000	0.47765	479,630		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	53,286
R2023	On	05/11/2015	Bond Future			8.33639	98.34090	8.31133	98.47343		7.42	0.00	0	14,805
R2023	On	04/02/2016	Bond Future			8.40949	100.00517	8.38321	100.14001		6.74	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.46303	97.85674	8.43530	97.99496		7.04	0.00	0	0
Total R2023 Future												0.00	0	15,855
R2023	On	05/11/2015	Bond Future	7.99	Put			2,267.04000	2.26704	2,353,910	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			563.16000	0.56316	516,610	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,228.77000	2.22877	2,314,750	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			579.30000	0.57930	531,860	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,190.85000	2.19085	2,275,940	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			547.34000	0.54734	501,680	7.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2016	Bond Future	8.01	Call			937.20000	0.93720	887,680	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,877.78000	2.87778	2,963,100	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			902.73000	0.90273	854,450	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,948.67000	2.94867	3,035,230	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			919.98000	0.91998	871,070	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,913.22000	2.91322	2,999,150	6.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,812.84000	1.81284	1,747,760	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,793.35000	2.79335	2,866,490	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,835.11000	1.83511	1,769,530	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,765.12000	2.76512	2,837,760	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,858.18000	1.85818	1,792,100	7.05	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,737.72000	2.73772	2,809,860	7.05	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,855
R203	On	05/11/2015	Bond Future			7.42772	102.64780	7.42846	102.64653		2.04	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.52933	104.38496	7.53013	104.38377		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.58710	102.07358	7.58725	102.07339		1.51	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.34000	0.00034	0,310	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,505.09000	2.50509	2,503,790	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.37000	0.00037	0,340	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,487.43000	2.48743	2,486,130	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.39000	0.00039	0,360	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,469.76000	2.46976	2,468,460	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			154.33000	0.15433	153,770	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			587.90000	0.58790	586,150	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			158.83000	0.15883	158,270	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			577.41000	0.57741	575,660	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			163.66000	0.16366	163,090	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			567.26000	0.56726	565,500	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			308.81000	0.30881	307,920	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			750.51000	0.75051	749,430	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			313.74000	0.31374	312,850	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			742.68000	0.74268	741,600	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			318.71000	0.31871	317,820	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			734.90000	0.73490	733,820	1.49	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			8.89172	95.07707	8.86680	95.26627			0.00	0	9,973
R2030	On	04/02/2016	Bond Future			8.95297	92.67945	8.92722	92.87196			0.00	0	400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			2,848.58000	2.84858	3,037,780		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			2,769.31000	2.76931	2,958,510		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			2,927.94000	2.92794	3,117,140		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			1,416.68000	1.41668	1,609,190		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			1,340.24000	1.34024	1,532,750		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			1,263.90000	1.26390	1,456,410		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	10,373
R2032 On 05/11/2015 Bond Future			8.97679	94.73223	8.95702	94.89282			0.00	0	1,579
R2032 On 04/02/2016 Bond Future			9.03749	96.33578	9.01710	96.49912			0.00	0	0
R2032 On 05/05/2016 Bond Future			9.09017	93.89403	9.06902	94.06126			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			8,370.22000	8.37022	8,530,810		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			8,278.24000	8.27824	8,438,830		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			8,186.38000	8.18638	8,346,970		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			2,678.21000	2.67821	2,841,550		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			2,594.69000	2.59469	2,758,030		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			2,511.27000	2.51127	2,674,610		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			628.70000	0.62870	795,930		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			548.80000	0.54880	716,030		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			469.00000	0.46900	636,230		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			9.07362	96.97232	9.05382	97.14983			0.00	0	47,355

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2016	Bond Future			9.13110	94.35641	9.11071	94.53695			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.18224	96.03744	9.16114	96.22223			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			10,358.18000	10.35818	10,535,690		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			10,252.80000	10.25280	10,430,310		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			10,147.59000	10.14759	10,325,100		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			3,192.36000	3.19236	3,372,900		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			3,379.47000	3.37947	3,560,010		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			3,285.85000	3.28585	3,466,390		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			1,430.29000	1.43029	1,615,080		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			1,340.54000	1.34054	1,525,330		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			1,520.17000	1.52017	1,704,960		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		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			7.76217	103.73704	7.75770	103.74925		3.37	0.00	0	24,654
R204	On	04/02/2016	Bond Future			7.84993	101.45591	7.84499	101.46840		2.72	0.00	0	0
R204	On	05/05/2016	Bond Future			7.91620	103.26267	7.91028	103.27644		2.94	0.00	0	0
Total R204 Future												0.00	0	24,654
R204	On	05/11/2015	Bond Future	6.24	Call			0.57000	0.00057	0,500	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,253.57000	4.25357	4,265,710	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			0.61000	0.00061	0,540	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,224.87000	4.22487	4,237,010	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			0.65000	0.00065	0,580	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,196.17000	4.19617	4,208,310	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			347.92000	0.34792	342,070	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,250.63000	1.25063	1,257,270	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			355.96000	0.35596	350,030	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,233.11000	1.23311	1,239,670	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			364.37000	0.36437	358,350	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,215.96000	1.21596	1,222,430	2.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			810.05000	0.81005	801,980	2.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.74	Put			1,207.06000	1.20706	1,212,760	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			820.53000	0.82053	812,410	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,194.17000	1.19417	1,199,820	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			831.42000	0.83142	823,240	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,181.70000	1.18170	1,187,290	2.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	24,654
R2044	On	05/11/2015	Bond Future			9.11132	98.75636	9.09660	98.90046			790,050.88	8	17,432
R2044	On	04/02/2016	Bond Future			9.16577	96.04535	9.15062	96.19198			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.21415	97.75658	9.19848	97.90676			0.00	0	0
Total R2044 Future												790,050.88	8	17,432
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,058.56000	9.05856	9,202,660		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			8,944.67000	8.94467	9,088,770		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			8,831.00000	8.83100	8,975,100		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,478.75000	1.47875	1,625,380		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			1,379.38000	1.37938	1,526,010		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			1,578.30000	1.57830	1,724,930		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			2,036.75000	2.03675	2,186,930		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			1,937.38000	1.93738	2,087,560		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			1,838.19000	1.83819	1,988,370		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												790,050.88	8	17,432
R2048	On	05/11/2015	Bond Future			9.09715	98.09250	9.07735	98.29175			5,885,550.00	60	48,592
R2048	On	04/02/2016	Bond Future			9.15310	99.75256	9.13272	99.95529			0.00	0	250
R2048	On	05/05/2016	Bond Future			9.19748	97.09274	9.17644	97.30013			0.00	0	0
Total R2048 Future												5,885,550.00	60	48,842
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			11,911.67000	11.91167	12,110,920		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			12,158.84000	12.15884	12,358,090		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	8.00	Put			12.035.13000	12.03513	12,234,380		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			1,441.08000	1.44108	1,643,810		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			1,338.87000	1.33887	1,541,600		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			1,236.85000	1.23685	1,439,580		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			1,872.96000	1.87296	2,080,350		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			1,770.87000	1.77087	1,978,260		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			1,668.97000	1.66897	1,876,360		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												5,885,550.00	60	48,842
R207	On	05/11/2015	Bond Future			8.00495	99.67085	7.98478	99.74025		4.51	37,376,568.75	375	43,676
R207	On	04/02/2016	Bond Future			8.08762	97.71601	8.06593	97.78665		4.02	0.00	0	0
R207	On	05/05/2016	Bond Future			8.15774	99.45637	8.13402	99.52930		4.15	0.00	0	0
R207	On	04/08/2016	Bond Future			8.22697	97.63491	8.20074	97.71062		4.02	0.00	0	0
Total R207 Future												37,376,568.75	375	43,676
R207	On	05/11/2015	Bond Future	7.43	Call			142.33000	0.14233	128,950	4.40	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,074.92000	2.07492	2,130,940	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			183.87000	0.18387	167,710	4.41	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,870.06000	1.87006	1,923,300	4.41	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			397.68000	0.39768	370,150	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,244.69000	1.24469	1,286,560	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			409.29000	0.40929	381,250	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,221.52000	1.22152	1,262,880	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			421.14000	0.42114	392,580	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,198.61000	1.19861	1,239,450	4.46	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			328.74000	0.32874	310,440	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,227.76000	2.22776	2,280,100	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			336.59000	0.33659	317,980	3.92	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,202.25000	2.20225	2,254,280	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			344.58000	0.34458	325,650	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,176.90000	2.17690	2,228,610	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			189.27000	0.18927	177,140	3.88	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,825.59000	2.82559	2,884,100	3.88	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			967.76000	0.96776	935,690	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,815.10000	1.81510	1,855,960	4.12	0.00	0	0

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	05/05/2016	Bond Future	7.56	Call			630.99000	0.63099	606,820	4.07	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,416.36000	2.41636	2,465,120	4.07	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			942.18000	0.94218	910,650	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,851.72000	1.85172	1,893,120	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			954.92000	0.95492	923,120	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,833.35000	1.83335	1,874,480	4.12	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,250.32000	1.25032	1,214,370	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,803.08000	1.80308	1,842,840	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,223.74000	1.22374	1,188,260	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,834.68000	1.83468	1,874,910	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,236.99000	1.23699	1,201,270	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,818.84000	1.81884	1,858,830	4.02	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												37,376,568.75	375	43,853
R208	On	05/11/2015	Bond Future			8.13387	94.80309	8.11386	94.88593		5.80	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.20756	96.40772	8.18635	96.49206		5.15	0.00	0	0
R208	On	05/05/2016	Bond Future			8.26715	94.72291	8.24439	94.80972		5.43	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	8.48	Put			378.08000	0.37808	393,820	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Put			1,903.49000	1.90349	1,960,390	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			350.11000	0.35011	323,610	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,871.95000	1.87195	1,928,290	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			361.06000	0.36106	333,990	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,840.68000	1.84068	1,896,450	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,879.90000	1.87990	1,812,800	6.01	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			339.41000	0.33941	313,470	5.74	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			573.49000	0.57349	545,730	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,369.84000	2.36984	2,426,420	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			585.47000	0.58547	557,310	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,341.12000	2.34112	2,397,300	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			597.63000	0.59763	569,060	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,312.61000	2.31261	2,368,380	5.04	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,248.06000	1.24806	1,208,630	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,186.36000	2.18636	2,233,740	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,264.30000	1.26430	1,224,550	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,163.98000	2.16398	2,211,040	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,231.95000	1.23195	1,192,840	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,208.88000	2.20888	2,256,580	5.37	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,596

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	05/11/2015	Bond Future			9.00615	75.16400	8.98636	75.31104		15.07	19,918,460.00	265	24,850
R209	On	04/02/2016	Bond Future			9.05936	76.43626	9.03901	76.58589		14.70	0.00	0	400
R209	On	05/05/2016	Bond Future			9.10534	74.64786	9.08432	74.80096		15.03	0.00	0	0
Total R209 Future												19,918,460.00	265	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			98.12000	0.09812	87,140	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,108.01000	8.10801	8,244,070	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			102.16000	0.10216	90,820	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,025.38000	8.02538	8,161,080	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			106.52000	0.10652	94,780	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,348.17000	4.34817	4,452,030	14.82	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,945.49000	1.94549	1,854,940	15.07	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,844.09000	1.84409	1,900,580	15.07	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,943.21000	7.94321	8,078,510	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,607.11000	2.60711	2,502,660	15.25	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,331.88000	1.33188	1,374,470	15.25	879,660.80	640	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,020.00000	3.02000	2,908,650	15.35	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,096.88000	1.09688	1,132,570	15.35	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			591.45000	0.59145	548,270	14.82	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,011.49000	2.01149	1,942,230	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,109.92000	4.10992	4,190,290	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,983.49000	4.98349	4,871,380	15.25	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,566.22000	1.56622	1,603,740	15.25	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,953.24000	1.95324	1,885,230	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,205.52000	4.20552	4,287,140	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,982.24000	1.98224	1,913,600	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,157.54000	4.15754	4,238,530	14.58	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,393.73000	3.39373	3,310,520	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,012.74000	4.01274	4,082,630	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,429.68000	3.42968	3,345,970	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,974.87000	3.97487	4,044,260	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,359.44000	3.35944	3,276,720	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,052.38000	4.05238	4,122,760	15.03	0.00	0	0
Total R209 Option												879,660.80	640	4,500
Total For R209												20,798,120.80	905	29,750
R210	On	05/11/2015	Bond Future			180.75329	180.75329	181.53641	181.53641			0.00	0	2,298
R210	On	04/02/2016	Bond Future			183.82666	183.82666	184.62386	184.62386			0.00	0	0
Total R210 Future												0.00	0	2,298
R210	On	05/11/2015	Bond Future	181.99	Put			453.59000	0.45359	1,236,710		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			463.59000	0.46359	1,246,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			473.59000	0.47359	1,256,710		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			366.14000	0.36614	1,163,340		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			376.14000	0.37614	1,173,340		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			386.14000	0.38614	1,183,340		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,298
R211	On	05/11/2015	Bond Future			135.91524	135.91524	135.91678	135.91678			0.00	0	0
R211	On	04/02/2016	Bond Future			136.52810	136.52810	136.53009	136.53009			0.00	0	1,120
Total R211 Future												0.00	0	1,120
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			906.78000	0.90678	905,240		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	05/11/2015	Bond Future	134.99	Call			926.78000	0.92678	925,240		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			916.78000	0.91678	915,240		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			2,459.91000	2.45991	2,461,900		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			2,469.91000	2.46991	2,471,900		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,479.91000	2.47991	2,481,900		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.59443	141.59443	141.59354	141.59354			0.00	0	928
R212	On	04/02/2016	Bond Future			142.13812	142.13812	142.13765	142.13765			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,396.46000	4.39646	4,395,570		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,406.46000	4.40646	4,405,570		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,416.46000	4.41646	4,415,570		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			3,852.35000	3.85235	3,851,880		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	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
R212	On	04/02/2016	Bond Future	146.00	Put			3,862.35000	3.86235	3,861,880		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			3,872.35000	3.87235	3,871,880		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			8.91689	85.51418	8.89200	85.69660		12.90	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.97886	86.96141	8.95318	87.14699		12.45	0.00	0	200
R213	On	05/05/2016	Bond Future			9.02752	84.96102	9.00095	85.15072		12.80	0.00	0	0
Total R213 Future												0.00	0	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			47.76000	0.04776	40,770	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,138.19000	9.13819	9,313,620	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			49.93000	0.04993	42,670	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,055.69000	9.05569	9,230,850	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			52.28000	0.05228	44,730	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,973.48000	8.97348	9,148,350	12.46	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,108.40000	2.10840	2,021,060	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,671.57000	3.67157	3,769,810	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,138.92000	2.13892	2,050,790	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,627.85000	3.62785	3,725,300	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,169.69000	2.16969	2,080,780	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,584.47000	3.58447	3,681,140	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,707.36000	2.70736	2,618,250	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,603.01000	4.60301	4,703,600	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,737.79000	2.73779	2,648,060	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,559.69000	4.55969	4,659,660	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,768.42000	2.76842	2,678,060	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,516.66000	4.51666	4,616,000	12.69	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,626
R214	On	05/11/2015	Bond Future			9.04110	76.15115	9.01619	76.34664		15.79	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.09544	77.43988	9.06983	77.63874		15.45	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.13829	75.52344	9.11191	75.72659		15.79	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			99.57000	0.09957	86,550	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,745.02000	8.74502	8,927,490	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			91.50000	0.09150	79,360	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,924.74000	8.92474	9,108,090	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			95.38000	0.09538	82,820	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,834.64000	8.83464	9,017,570	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			490.65000	0.49065	459,420	14.93	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
R214	On	04/02/2016	Bond Future	7.99	Put			9,726.00000	9.72600	9,893,630	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			501.47000	0.50147	469,700	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,643.07000	9.64307	9,810,160	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			513.03000	0.51303	480,700	14.94	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,561.05000	9.56105	9,727,580	14.94	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,479.63000	3.47963	3,373,510	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,430.27000	4.43027	4,527,300	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,515.32000	3.51532	3,408,540	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,387.24000	4.38724	4,483,610	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,552.68000	3.55268	3,445,250	15.80	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,346.02000	4.34602	4,441,740	15.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												115,114,908.68	1,773	517,472
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										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			493.33400	493.33400	493.95200	493.95200				0.00	0	443
GOVI On 04/02/2016 GOVI			501.68300	501.68300	502.31100	502.31100				0.00	0	26
GOVI On 05/05/2016 GOVI			510.61000	510.61000	511.25500	511.25500				0.00	0	0
Total GOVI Future										0.00	0	469
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			360,380.00000	36.03800	366,560,000			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			360,480.00000	36.04800	366,660,000			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			360,580.00000	36.05800	366,760,000			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			96,790.00000	9.67900	103,070,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			96,890.00000	9.68900	103,170,000			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			96,990.00000	9.69900	103,270,000			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			67,350.00000	6.73500	73,800,000			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			67,450.00000	6.74500	73,900,000			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			67,550.00000	6.75500	74,000,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	469
Total for GOVI										0.00	0	469
AL37 On 05/11/2015 Index Future			463.14200	463.14200	463.40900	463.40900				0.00	0	3
AL37 On 04/02/2016 Index Future			470.98000	470.98000	471.25200	471.25200				0.00	0	0
Total AL37 Future										0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AL37										0.00	0	3
AL7T On 05/11/2015 Index Future			543.31500	543.31500	544.02900	544.02900				0.00	0	1
AL7T On 04/02/2016 Index Future			552.51000	552.51000	553.23600	553.23600				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			496.55800	496.55800	497.24400	497.24400				0.00	0	456
ALBI On 04/02/2016 Index Future			504.96100	504.96100	505.65900	505.65900				0.00	0	146
ALBI On 05/05/2016 Index Future			513.94700	513.94700	514.66200	514.66200				0.00	0	0
Total ALBI Future										0.00	0	602
Total For ALBI										0.00	0	602
IGOV On 05/11/2015 Index Future			232.53200	232.53200	232.70300	232.70300				0.00	0	973
IGOV On 04/02/2016 Index Future			236.48500	236.48500	236.66000	236.66000				0.00	0	82
IGOV On 05/05/2016 Index Future			240.71300	240.71300	240.89200	240.89200				0.00	0	0
Total IGOV Future										0.00	0	1,055
Total For IGOV										0.00	0	1,055
ILBI On 05/11/2015 Index Future			630.49100	630.49100	630.96300	630.96300				0.00	0	0
ILBI On 04/02/2016 Index Future			641.28200	641.28200	641.76300	641.76300				0.00	0	160
Total ILBI Future										0.00	0	160
Total For ILBI										0.00	0	160
Total for Index										0.00	0	1,821
JIBAR f On 16/09/2015 Jibar Future			6.38000	93.62000	6.38000	93.62000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.56000	93.44000	6.56000	93.44000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.71000	93.29000	6.71000	93.29000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.85000	93.15000	6.85000	93.15000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.11000	92.89000	7.11000	92.89000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.30000	92.70000	7.30000	92.70000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.49000	92.51000	7.49000	92.51000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.64000	92.36000	7.64000	92.36000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.75000	92.25000	7.75000	92.25000				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
10Y ST On 17/12/2025 Interest Rate Swap			101.65707	101.65707	101.40076	101.40076				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1Y STN On 19/12/2016 Interest Rate Swap			100.02329	100.02329	99.98192	99.98192			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.25309	100.25309	100.15512	100.15512			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			100.14409	100.14409	99.97928	99.97928			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									115,114,908.68	1,773	521,762
AA02 On 28/03/2016 Spot Bond				101.29438		101.27486			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				101.57983		101.55864			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.35500	104.02373	9.35000	104.01265		446,168,950,500.00		47,693,100	591,886,200
Total AA05 SPOT								446,168,950,500.00		47,693,100	591,886,200
Total For AA05								446,168,950,500.00		47,693,100	591,886,200
AA06 On 15/04/2021 Spot Bond				101.14518		101.12346			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			9.82500	102.35003	9.80500	102.40718		2,624,330,205,000.00		267,107,400	267,107,400
Total AA07 SPOT								2,624,330,205,000.00		267,107,400	267,107,400
Total For AA07								2,624,330,205,000.00		267,107,400	267,107,400
AB01/R On 24/11/2020 Spot Bond			10.00000	111.33200	10.00000	111.30300			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				100.34954		100.32627			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.18598		99.16088			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			9.74500	98.54883	9.74000	98.53652			2,339,164,463,000.00	240,037,400	772,374,800
Total AB013 SPOT									2,339,164,463,000.00	240,037,400	772,374,800
Total For AB013									2,339,164,463,000.00	240,037,400	772,374,800
AB014L On 19/11/2024 Spot Bond			100.00000	9.88352	100.00000	9.85958			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.23578	10.84000	103.20618			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	10.29117	100.00000	10.27080			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	100.09214	11.37000	11.37000			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.47891	100.00000	100.00000			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.18603	11.81000	11.81000			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.12851	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.21788		101.19496			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			8.94500	105.56080	8.94500	105.53571			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	112.47600	10.00000	112.44700			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.32000	279.10965	2.31000	279.24032			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2016 Spot Bond				100.09151		100.07299				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.55525		100.53591				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				99.81213		99.79090				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				99.80718		99.78541				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.65873		99.63660				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				101.02533		101.00507				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				100.74269		100.72160				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				100.53806		100.51611				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				100.55139		100.52890				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.06000	178.65769	2.05000	178.71305				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	179.57193	2.17000	179.53521				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	191.93433	1.82000	191.89690				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			8.34125	82.56210	8.34125	82.54398		79,199,833,431,750.00	9,494,959,800	9,494,959,800	
Total ABN33 SPOT								'9,199,833,431,750.00	9,494,959,800	9,494,959,800	
Total For ABN33								'9,199,833,431,750.00	9,494,959,800	9,494,959,800	
ABN34 On 29/01/2018 Spot Bond			8.34125	82.56210	8.34125	82.54398		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				101.69802		101.67583		0.00	0	0	
Total ABN39 SPOT								0.00	0	0	
Total For ABN39								0.00	0	0	
ABN40 On 29/09/2015 Spot Bond				100.45000		100.44000		0.00	0	0	
Total ABN40 SPOT								0.00	0	0	
Total For ABN40								0.00	0	0	
ABN42 On 16/11/2015 Spot Bond				99.65000		99.63000		0.00	0	0	
Total ABN42 SPOT								0.00	0	0	
Total For ABN42								0.00	0	0	
ABN44 On 14/12/2015 Spot Bond				99.17000		99.15000		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				97.73000		97.71000		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				98.05000		98.03000		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				101.27269		101.25200		0.00	0	0	
Total ABN47 SPOT								0.00	0	0	
Total For ABN47								0.00	0	0	
ABN48 On 13/04/2017 Spot Bond				101.15358		101.13250		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				96.69000		96.67000		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52 On 18/05/2016 Spot Bond				95.99000		95.97000			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				95.70000		95.69000			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				95.44000		95.43000			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				101.41362		101.39287			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.13000	99.86345	7.10500	99.84452			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.17383		101.15116			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond				93.70000		93.68000			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				93.49000		93.47000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.65000	112.19153	2.64000	112.26206			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			2.44000	167.17918	2.40000	167.85206			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.45000	218.17208	2.45000	218.12582			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66 On 21/11/2016 Spot Bond				92.16000		92.14000			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			9.89000	89.04211	9.86500	89.13908			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				104.53000		104.51000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				53.86000		54.21000			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				99.96000		99.94000			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				107.93500		107.74000			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	108.14454	9.63000	108.11676			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				103.64000		103.61000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.85500	106.56997	9.83500	106.68063			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			9.25000	92.28148	9.23000	92.33849			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				104.42000		103.33000			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				119.05000		116.25000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.95000	105.91495	9.93000	106.02430			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				93.86000		93.85000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				99.93696		99.91589			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.87590		100.85324			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10 On 17/03/2018 Spot Bond			8.59500	102.62511	8.59500	102.60165			35,037,129,006,000.00	4,076,454,800	7,324,515,600
Total ABS10 SPOT									15,037,129,006,000.00	4,076,454,800	7,324,515,600
Total For ABS10									15,037,129,006,000.00	4,076,454,800	7,324,515,600
ABS11 On 09/04/2021 Spot Bond			9.72500	102.65194	9.70500	102.70941			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.52000	101.95495	9.50000	102.00302			773,929,352,000.00	81,295,100	81,295,100
Total ABS12 SPOT									773,929,352,000.00	81,295,100	81,295,100
Total For ABS12									773,929,352,000.00	81,295,100	81,295,100
ABS13 On 14/05/2022 Spot Bond			9.95500	101.70565	9.93500	101.77405			3,372,053,168,000.00	338,729,600	338,729,600
Total ABS13 SPOT									3,372,053,168,000.00	338,729,600	338,729,600
Total For ABS13									3,372,053,168,000.00	338,729,600	338,729,600
ABS6 On 01/06/2020 Spot Bond			9.43000	97.58694	9.41000	97.63525			5,628,745,311,000.00	596,897,700	5,016,597,700
Total ABS6 SPOT									5,628,745,311,000.00	596,897,700	5,016,597,700
Total For ABS6									5,628,745,311,000.00	596,897,700	5,016,597,700
ABS7 On 11/09/2026 Spot Bond			10.30000	90.18749	10.28000	90.28408			0.00	0	3,560,000,000
Total ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS9 On 17/03/2016 Spot Bond			7.70500	100.61541	7.71500	100.58964			30,542,620,000,000.00	3,964,000,000	991,000,000
Total ABS9 SPOT									10,542,620,000,000.00	3,964,000,000	991,000,000
Total For ABS9									10,542,620,000,000.00	3,964,000,000	991,000,000
ABSI2 On 07/12/2023 Spot Bond			2.13000	282.72411	2.12000	282.85841			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.56000	133.42029	1.56000	133.39524			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.17000	135.98901	2.17000	135.96124			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01005	100.00000	0.01086			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL028 On 15/09/2015 Spot Bond			9.10000	99.82579	9.07500	99.80149			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02L On 20/03/2018 Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	62.16408	100.00000	62.01349			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.62926		75.62926			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	62.16408	100.00000	62.01349			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.76151		99.74163			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.86217		101.83785			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				102.03898		102.01234			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				101.78334		101.76004			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				101.83661		101.81262			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				101.86004		101.83575			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				100.94692		100.92303			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				100.94692		100.92303			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				100.95203		100.92800			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.95203		100.92800			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				100.94181		100.91805			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				98.07806		98.05940			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.63147		101.60807			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.80468		101.78111			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.85768		101.83341			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.87893		101.85439			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.83634		101.81235			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.74075		101.71801			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.73000	103.10699	9.71000	103.14988			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				92.41768		92.39762			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				212.57500		210.20978			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				212.68207		210.31503			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.78325		101.75995			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.66611		102.64449			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				100.13531		100.02689			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.66424		102.64264			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.53978		101.51613			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				101.26714		101.24409			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.71381		102.69144			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.56725		102.54668			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.78966		101.76628			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				102.52526		102.50382			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				101.75153		101.72865			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				101.67692		101.65501			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	104.77358	10.23000	104.74517			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				101.63844		101.61703			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				113.32948		113.39049			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			9.82000	102.05129	9.81500	102.04006			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				101.74506		101.72226			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	120.74540	1.75000	120.72209			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.71642		101.69350			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.76953		101.74591			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.66329		101.64108			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				101.80417		101.78012			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.93209		102.91160			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				101.64417		101.62221			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.50876		102.48650			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				101.75891		101.73542			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				101.70770		101.68538			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				101.79807		101.77458			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				101.82576		101.80191			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				101.62177		101.60233			0.00	800,000,000	400,000,000
Total ACL191 SPOT									0.00	800,000,000	400,000,000
Total For ACL191									0.00	800,000,000	400,000,000
ACL192 On 20/12/2015 Spot Bond				101.81610		101.79649			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				101.83224		101.80831			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.83224		101.80831			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.93942		101.91354			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.72704		101.70398			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.93685		101.91155			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.28289		103.25948			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.93942		101.91354			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.52174		99.50205			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.86847		101.84407			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				101.85449		101.82973			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				151.82353		150.13454			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				152.90178		151.20061			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.62079		101.59914			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.60591		101.58446			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				100.38469		100.36407			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				101.64630		101.62430			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				100.81369		100.79071			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.71642		101.69350			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				101.62292		101.60124			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				101.62079		101.59914			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				101.76410		101.74105			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				100.65448		100.63072				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				100.99491		100.97154				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				100.97878		100.95580				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				99.92305		99.90030				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.92109		100.89706				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				100.89590		100.87258				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				100.29324		100.26836				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	80.47089	100.00000	80.13277				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	34.48027	100.00000	34.39674				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	15.61987	100.00000	15.58204				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	1.69957	100.00000	1.69545				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				100.26755		100.24966				0.00	0	0
Total AGN001 SPOT										0.00	0	0
Total For AGN001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A On 21/11/2015 Spot Bond				100.37134		100.35064			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				100.40713					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	84.62970	100.00000	84.43735			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				100.43091					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	84.65048	100.00000	84.45810			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.04363		101.02178			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.14546		101.12156			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.28110		101.25446			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.00265		100.98170			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			8.28000	101.55947	8.28000	101.53696		92,105,892,000.00		11,123,900	11,123,900
Total AHF3A2 SPOT								92,105,892,000.00		11,123,900	11,123,900
Total For AHF3A2								92,105,892,000.00		11,123,900	11,123,900
AHF3B On 18/10/2039 Spot Bond				101.28621		101.25946			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				101.49367		101.46265			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	37.88074	100.00000	37.75220			0.00	0	21,355,597,700
Total AHL01U SPOT									0.00	0	21,355,597,700
Total For AHL01U									0.00	0	21,355,597,700
AHL1A On 15/04/2020 Spot Bond			100.00000	9.84968	100.00000	9.81626			0.00	0	415,348,593,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHL1AU SPOT									0.00	0	415,348,593,200
Total For AHL1AU									0.00	0	415,348,593,200
AIR01 On 15/03/2019 Spot Bond			9.39000	97.46013	9.38500	97.45032			1,733,338,599,000.00	184,594,100	3,255,588,200
Total AIR01 SPOT									1,733,338,599,000.00	184,594,100	3,255,588,200
Total For AIR01									1,733,338,599,000.00	184,594,100	3,255,588,200
AIR02 On 30/04/2023 Spot Bond			9.95000	113.26021	9.93000	113.34188			293,491,170,000.00	29,496,600	53,993,200
Total AIR02 SPOT									293,491,170,000.00	29,496,600	53,993,200
Total For AIR02									293,491,170,000.00	29,496,600	53,993,200
AIR03 On 09/03/2016 Spot Bond			7.72500	101.48831	7.73500	101.46246			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.63000	100.32820	9.60500	100.44599			708,107,382,000.00	73,531,400	73,531,400
Total AIR04 SPOT									708,107,382,000.00	73,531,400	73,531,400
Total For AIR04									708,107,382,000.00	73,531,400	73,531,400
AIR04U On 26/10/2029 Spot Bond			100.00000	15.63193	100.00000	15.59734			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			10.27000	100.71354	10.24500	100.87136			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			2.69000	171.36853	2.65000	172.02665			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.02580		100.00388			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				101.59116		101.56832			0.00	800,000,000	200,000,000
Total APF01 SPOT									0.00	800,000,000	200,000,000
Total For APF01									0.00	800,000,000	200,000,000
APF02 On 26/09/2019 Spot Bond				101.71228		101.68777			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				100.71264		100.68995			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				101.55622		101.53638				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				100.31193		100.28349				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				101.62602		101.60536				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				101.67692		101.65501				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				102.34180		102.31186				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				99.98274		99.96549				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				94.66000		74.73000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				99.98274		99.96549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				115.05594		115.05594				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.70000	237.26447	2.70000	237.21256				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.44771		100.42293				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				113.39036		113.39036				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				100.62772		100.60516				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.71500	210.38763	2.71500	210.34151				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				101.52726		101.50685				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.55209		101.53079				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				101.16130		101.14008				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				101.14675		101.12460				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.09131		101.06751				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				100.98092		100.95720				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				100.91821		100.89489				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.56715		98.56569				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				100.01013		100.01028				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.14788		100.12672				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				99.86271		99.84286				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				100.70050		100.67846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.54538		101.52686				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				87.53058		87.53058				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 02/07/2016 Spot Bond				101.29828		101.27724				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				101.02332		100.99682				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				100.75235		100.73006				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				99.95509		99.93265				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				100.33648		100.31237				0.00	0	11,000,000
Total ASN083 SPOT										0.00	0	11,000,000
Total For ASN083										0.00	0	11,000,000
ASN08(On 03/09/2020 Spot Bond				100.12571	100.00000	1.76534				0.00	20,000,000,000	20,000,000,000
Total ASN084 SPOT										0.00	20,000,000,000	20,000,000,000
Total For ASN084										0.00	20,000,000,000	20,000,000,000
ASN35(On 20/12/2016 Spot Bond			100.00000	42.22320	100.00000	42.12975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	24.64443	100.00000	24.58473				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	24.74955	100.00000	24.68960				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	24.27652	100.00000	24.21771				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	32.04113	100.00000	31.96351				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	45.86158	100.00000	45.75047				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.10413	100.00000	17.06269				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	45.04213	100.00000	44.93302				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	65.14525	100.00000	64.98743				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	1.27378	100.00000	1.26870				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				99.88533		99.86600				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				101.49324		101.47328				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				101.81756		101.79560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.21500	105.80277	9.21000	105.78995			2,287,481,839,000.00	248,234,600	3,578,169,200
Total BAW11 SPOT									2,287,481,839,000.00	248,234,600	3,578,169,200
Total For BAW11									2,287,481,839,000.00	248,234,600	3,578,169,200
BAW13 On 17/04/2017 Spot Bond				101.63024		101.60920			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				100.89116		100.87080			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.89400		99.87394			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				100.22683		100.20664			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			9.97500	100.78999	9.90500	101.04145			104,737,500,000,000.00	10,500,000,000	4,500,000,000
Total BAW19 SPOT									14,737,500,000,000.00	10,500,000,000	4,500,000,000
Total For BAW19									14,737,500,000,000.00	10,500,000,000	4,500,000,000
BAW2 On 02/10/2015 Spot Bond			7.12000	105.34182	7.09500	105.32317			0.00	0	100,000,000
Total BAW2 SPOT									0.00	0	100,000,000
Total For BAW2									0.00	0	100,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	90.86420	100.00000	90.64039			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			10.07500	100.56158	10.05500	100.62677			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				103.69825		103.67567			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			9.09500	105.86481	9.09500	105.83908			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.97378	102.87934	10.96184	102.85253			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.82559	102.23326	10.85325	102.20161				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.80577	102.22440	10.83137	102.19307				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				102.08573		102.05413				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.93742	102.21547	10.94398	102.18461				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			12.01044	101.78861	11.96664	101.84311				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				102.13341		102.10111				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.13341		102.10111				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				102.13348		102.10119				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.22378	102.03667	11.21184	102.00940				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.13654	102.29293	11.12942	102.26398				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.82559	102.23326	10.85325	102.20161				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.40335	11.06000	102.37274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.32347	102.01512	10.29249	102.00363				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				102.72523		102.69627				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				102.01738		101.98792				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				102.01738		101.98792				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 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			7.91449	97.50996	7.61828	97.86007				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			11.87000	100.84841	11.87000	100.81636				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			11.79500	99.10394	11.79500	99.07265				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
BAYA28 On 31/12/2015 Spot Bond				101.84761		101.81948				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	101.76037	9.28000	101.73500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.98031		101.95089				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.69000	98.76434	11.68500	98.74355				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.92350		101.89491				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.97084		101.94157				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.97084		101.94157				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.90075		101.87252				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.99014		101.95993				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.99014		101.95993				0.00	500,000,000	250,000,000
Total BAYA42 SPOT										0.00	500,000,000	250,000,000
Total For BAYA42										0.00	500,000,000	250,000,000
BAYA42 On 31/03/2017 Spot Bond				101.90455		101.87625				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.92382		101.89458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.99024		101.96003				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.56162		101.53765				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.63907		101.61470				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.97378	103.44697	13.96184	103.41173				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.31542	102.98145	15.28064	102.98015				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.22501	102.72047	14.18749	102.71020				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.58516		102.54672				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.58516		102.54672				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.58516		102.54672				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.67946		102.63960				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				102.25467		102.22117				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	40.26704	100.00000	40.19064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	22.14854	100.00000	22.09489				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.15766	100.00000	20.10883				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.44301	100.00000	12.41286				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.44301	100.00000	12.41286				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.04419	100.00000	15.00774				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.03553	100.00000	13.00395				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				100.95512		100.93462				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				101.23407		101.21378				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				101.04905		101.02912				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	10.79181	100.00000	10.76568				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	10.79181	100.00000	10.76568				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	98.91599	100.00000	99.18478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	89.02439	100.00000	88.80779				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	83.33333	100.00000	83.14351				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	80.75221	100.00000	100.00000		890,000,000,000,000.00		28,900,000,000	28,900,000,000	
Total BCP99U SPOT								10,000,000,000,000.00		28,900,000,000	28,900,000,000	
Total For BCP99U								10,000,000,000,000.00		28,900,000,000	28,900,000,000	
BD0202 On 31/12/2018 Spot Bond			2.03000	185.31428	2.02000	185.33525				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.47000	157.39168	8.45000	157.73789				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			8.47000	157.80427	8.45000	158.14748				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			8.85500	97.64074	8.83500	97.76220				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			8.49000	100.09160	8.48500	100.08006				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.01502		100.99329				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.82019		101.80052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.10146		101.07794				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.16791		101.14301				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.35344		101.32471				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	57.66139	100.00000	57.52170				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.86405		100.84210				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				100.88029		100.85792				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.88570		100.86319				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				100.95059		100.92645				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				101.03702		101.01069				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	36.10644	100.00000	36.01898				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	36.10644	100.00000	36.01898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.82674		101.80540				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				101.86162		101.83986				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			8.59500	104.51541	8.59500	104.49151				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.96626		101.94325				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				102.15215		102.12690				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	25.77308	100.00000	25.71064				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	25.77308	100.00000	25.71064				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				101.54003		101.51452				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			11.48000	101.16043	11.46000	101.19416				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				100.89888		100.87221				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.37000	96.42890	11.35000	96.46595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.47500	99.71230	100.00000	11.46805		748,790,000,000,000.00	152,400,000,000	152,400,000,000	
Total BGL05 SPOT								18,790,000,000,000.00	152,400,000,000	152,400,000,000	
Total For BGL05								18,790,000,000,000.00	152,400,000,000	152,400,000,000	
BGL06 On 04/09/2020 Spot Bond				100.13169	100.00000	1.55778		0.00	87,400,000,000	87,400,000,000	
Total BGL06 SPOT								0.00	87,400,000,000	87,400,000,000	
Total For BGL06								0.00	87,400,000,000	87,400,000,000	
BGL07 On 03/09/2027 Spot Bond			11.93000	99.59950	100.00000	11.92099		637,723,000,000,000.00	221,100,000,000	221,100,000,000	
Total BGL07 SPOT								17,723,000,000,000.00	221,100,000,000	221,100,000,000	
Total For BGL07								17,723,000,000,000.00	221,100,000,000	221,100,000,000	
BGL08 On 03/09/2022 Spot Bond				100.13345	100.00000	0.34871		0.00	6,000,000,000	6,000,000,000	
Total BGL08 SPOT								0.00	6,000,000,000	6,000,000,000	
Total For BGL08								0.00	6,000,000,000	6,000,000,000	
BGR01 On 04/02/2016 Spot Bond				104.50616		104.48521		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	84.18549	100.00000	84.00483		0.00	0	0	
Total BGR01U SPOT								0.00	0	0	
Total For BGR01U								0.00	0	0	
BID04 On 23/11/2017 Spot Bond				100.21583		100.19426		0.00	260,000,000	260,000,000	
Total BID04 SPOT								0.00	260,000,000	260,000,000	
Total For BID04								0.00	260,000,000	260,000,000	
BID05 On 26/06/2019 Spot Bond				101.09640		101.07407		0.00	0	0	
Total BID05 SPOT								0.00	0	0	
Total For BID05								0.00	0	0	
BID06 On 30/06/2019 Spot Bond			9.17000	100.67644	9.16500	100.66748		0.00	0	3,200,000,000	
Total BID06 SPOT								0.00	0	3,200,000,000	
Total For BID06								0.00	0	3,200,000,000	
BIDC46 On 13/10/2015 Spot Bond				101.04269		101.02358		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				98.93635		98.91832		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				100.34113		100.32174		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.39185		100.36961				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				100.33401		100.31540				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				100.34983		100.33032				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				100.37851		100.35741				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				100.49729		100.46953				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				100.69937		100.65991				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				101.06295		101.03788				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.09214		101.06638				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				99.74313		102.01301				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				99.75036		99.72268				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				102.36072		102.33100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC001 On 20/10/2015 Spot Bond				99.19720		99.17808				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				98.54619		98.52731				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				100.00000	0.00000	100.00000				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				100.00000	0.00000	100.00000				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				99.32235		99.31176				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				99.48752		99.46985				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				101.10748		101.08838				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				99.24078		99.22313				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC056 On 19/10/2015 Spot Bond				99.27571		99.25805				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				101.03038		101.01165				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				99.36291		99.34522				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				99.18197		99.16379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.81135		100.79234				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 03/11/2015 Spot Bond				98.98282		98.96465				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC06(On 30/10/2015 Spot Bond				98.88869		98.87530				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC06(On 25/11/2015 Spot Bond				98.57221		98.55390				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC06(On 12/02/2016 Spot Bond				100.46686		100.44811				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06(On 28/09/2015 Spot Bond				99.64488		99.62712				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC06(On 23/11/2015 Spot Bond				98.61778		98.59959				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC06(On 22/02/2016 Spot Bond				100.33785		100.31902				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC06(On 09/10/2015 Spot Bond			100.00000	92.17172	100.00000	100.00000				0.00	0	0
Total BTC068 SPOT										0.00	0	0
Total For BTC068										0.00	0	0
BUS01(On 30/09/2016 Spot Bond			100.00000	42.61612	100.00000	42.51289				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				101.55608		101.53284				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				101.61410		101.59003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				99.80681		99.78540			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.44812		100.42534			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	21.12900	100.00000	21.07782			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			9.79500	109.48224	9.79500	109.45379			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				104.85819		104.83373			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			8.14500	105.04781	8.14500	105.02503			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			12.89000	96.25933	12.88500	96.23812		386,700,000,000,000.00	30,000,000,000	15,000,000,000	
Total CBL12 SPOT								16,700,000,000,000.00	30,000,000,000	15,000,000,000	
Total For CBL12								16,700,000,000,000.00	30,000,000,000	15,000,000,000	
CBL13 On 01/02/2019 Spot Bond				98.34114		98.30750		0.00	0	0	
Total CBL13 SPOT								0.00	0	0	
Total For CBL13								0.00	0	0	
CBL14 On 01/02/2019 Spot Bond			13.19000	96.78590	13.18500	96.76530		0.00	0	0	
Total CBL14 SPOT								0.00	0	0	
Total For CBL14								0.00	0	0	
CBL16 On 18/05/2017 Spot Bond			9.24500	103.17262	9.24500	103.14729		0.00	0	400,000,000	
Total CBL16 SPOT								0.00	0	400,000,000	
Total For CBL16								0.00	0	400,000,000	
CBL17 On 23/08/2019 Spot Bond				97.34576		97.31183		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			13.19000	94.06046	13.18500	94.04225		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.90971		100.88879			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				96.37681		96.34005			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				100.71350		100.69151			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.87500	94.35586	10.85500	94.39659			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.50752		100.48297			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			10.37500	114.14052	10.35500	114.22225			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			10.40500	109.60233	10.38500	109.69050		707,293,401,500.00	67,976,300	1,124,452,600	
Total CCT02 SPOT								707,293,401,500.00	67,976,300	1,124,452,600	
Total For CCT02								707,293,401,500.00	67,976,300	1,124,452,600	
CCT03 On 15/03/2025 Spot Bond			10.30000	104.93308	10.28000	105.02826		4,800,713,610,000.00	466,088,700	852,736,400	
Total CCT03 SPOT								4,800,713,610,000.00	466,088,700	852,736,400	
Total For CCT03								4,800,713,610,000.00	466,088,700	852,736,400	
CGR10 On 08/12/2016 Spot Bond				99.99976		99.96961		0.00	500,000,000	250,000,000	
Total CGR10 SPOT								0.00	500,000,000	250,000,000	
Total For CGR10								0.00	500,000,000	250,000,000	
CGR11 On 28/03/2016 Spot Bond			11.99500	105.38166	11.99500	105.34830		0.00	0	0	
Total CGR11 SPOT								0.00	0	0	
Total For CGR11								0.00	0	0	
CGR13 On 27/06/2016 Spot Bond				102.06902		102.03842		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				102.37342		102.34491		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	112.47640	10.00000	112.44700				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				101.68873		101.66056				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				102.03851		102.01175				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.26644		101.23847				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	9.67279	100.00000	9.64259				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	17.29000	100.00000	17.24765				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	19.67577	100.00000	19.61433				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.70463		101.67858				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.77104		101.74401				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.84742		101.81929				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.27885		100.25290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.30075		100.27277				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				101.78337		101.76007				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				102.00543		101.98538				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	101.86648	10.11000	101.83918				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				101.35851		101.33658				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	124.77100	2.76000	124.74354				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				107.22998		107.22998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	124.60423	3.14000	124.57549				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.17882	8.25000	100.15645				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.87000	125.73898	2.87000	125.71094				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.18287	2.40000	124.15675				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				102.49467		102.46206				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.79500	103.05264	8.80500	103.01805				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				101.07069		101.04833				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.09049		101.06767				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.84500	103.10588	8.85500	103.07108				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.84500	103.10588	8.85500	103.07108				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.89500	101.88513	8.90500	101.84928				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.82598		101.80213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				102.00920		101.98295			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	112.47600	10.00000	112.44700			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	112.47600	10.00000	112.44700			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				100.53932		100.51733			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				100.34132		100.31816			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	100.37317	9.35000	100.34825			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	100.37317	9.35000	100.34825			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
CLN256 On 26/03/2017 Spot Bond				102.26119		102.23931			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				101.98621		101.96381			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.33370		102.31196			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.33370		102.31196				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.33370		102.31196				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.92397		101.90129				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.62000	104.43135	9.61500	104.41945				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.45790		101.43661				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				105.16975		105.14812				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.95245		101.93024				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.94193		101.91988				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.95465		101.93276				0.00	0	1,000,000,000
Total CLN274 SPOT										0.00	0	1,000,000,000
Total For CLN274										0.00	0	1,000,000,000
CLN274 On 22/05/2017 Spot Bond				100.32620		100.30412				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.35725		100.33132				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				102.13120		102.10968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.74670		100.72708				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				101.64204		101.62011				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				100.91354		100.89107				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.54043		100.51806				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				102.00701		101.98097				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.84356		101.81725				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				103.55724		103.53421				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.60874		101.58221				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				101.82338		101.79735				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				101.64299		101.61637				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				101.94742		101.92198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.60879		101.58226				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				102.00363		101.97777				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.71497		101.68948				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				153.11318		153.11318				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.94057		102.91706				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				153.91360		153.91360				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				152.39052		152.39052				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				153.38174		153.38174				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				148.97335		148.97335				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				149.39680		149.39680				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.60745		100.58301				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.17000	95.09548	11.14500	95.18253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.69000	96.70184	11.66500	96.78853				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.63907		101.61470				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.96489		101.93867				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.59420		100.57030				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				101.03474		101.01201				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.95918		100.93435				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.11488	8.80500	103.09074				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.72704		101.70398				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.04460		101.02166				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				145.21166		145.21166				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.83749		101.81297				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.96065		101.93448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.86866		101.84426				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				102.59274		102.55885				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				84.81347		84.75182				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				102.03911		102.01248				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.63907		101.61470				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				131.97398		131.97398				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				132.06620		132.06620				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.96570		100.94249				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.27256		102.24222				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.64856		101.62405				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.57678		102.54310				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				102.12404		102.09629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.63419		101.61284				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.90120		101.87583				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.95671		100.93371				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.62864		100.60583				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				101.60111		101.57730				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.91837		100.89615				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.24025		100.21783				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 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
CLN353 On 30/04/2018 Spot Bond				100.89063		100.86816				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				101.02857		101.00598				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				101.57403		101.55300				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.35000	106.03832	10.32500	106.14989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.73109		101.70847				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.88097		100.85405				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.49000	108.58247	12.46500	108.67812				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.91598		100.88798				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.52000	102.09859	12.49500	102.18919				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.53048	10.02000	106.50218				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.91598		100.88798				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				101.01909		100.99516				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				102.08800		102.06014				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.70443		101.68216				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.74065		101.71791				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.74080		101.71806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.70928		101.68387				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.87500	104.63145	9.85500	104.68786				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.99519		101.96613				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.90758		101.88211				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.57922	10.98000	102.54943				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	105.13226	11.00000	105.10167				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.95348		101.92796				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				101.00014		100.97825				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.28000	104.29884	12.25500	104.39821				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				102.12618		102.09782				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.74053		101.71779				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.10324		101.07721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.85792		101.83366				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.45587		101.43297				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				101.60222		101.58128				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.64204		101.62011				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.58944		91.58944				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.73767		101.71447				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.12672		100.10558				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.88634		101.86117				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.40613		102.37401				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.57298		100.54994				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.56967		100.54676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.73767		101.71447				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				101.96065		101.93448				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				101.54251		101.51881				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				101.52516		101.50247				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				100.49729		100.46953				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				101.53577		101.51525				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				83.72824		83.72824				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				101.74828		101.72494				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				100.73629		100.71905				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				101.47613		101.44919				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.49548		101.46971				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				100.81701		100.79127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.85411		100.82720				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.45222		100.42698				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.21204		100.18170				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.15890		100.13239				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.17059		100.14212				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 18/04/2028 Spot Bond			7.01000	42.56094	7.01000	42.55304				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 18/04/2028 Spot Bond				168.71651		169.40754				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			8.85500	148.90765	8.83500	148.98946				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.47000	157.39168	8.45000	157.73789				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.47000	157.80427	8.45000	158.14748				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/10/2015 Spot Bond				99.19588		99.17674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01:On 20/10/2015 Spot Bond				99.18901		99.16970				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF02:On 10/10/2016 Spot Bond				101.38592		101.36195				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03:On 10/10/2016 Spot Bond				101.69521		101.67203				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04:On 20/09/2016 Spot Bond				101.84726		101.82313				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05:On 20/12/2016 Spot Bond				101.72796		101.70539				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06:On 20/06/2017 Spot Bond				101.75146		101.72857				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07:On 10/07/2017 Spot Bond				101.37436		101.35053				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08:On 20/06/2017 Spot Bond				101.75891		101.73542				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09:On 24/07/2017 Spot Bond				101.03474		101.01201				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10:On 20/03/2018 Spot Bond				101.60167		101.58026				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11:On 20/06/2019 Spot Bond				101.69817		101.67599				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12:On 20/06/2019 Spot Bond				101.68752		101.66547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.69811		101.67593			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				101.75891		101.73542			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				100.32323		100.29793			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				101.31405		101.28923			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.97500	107.14560	8.98500	107.11482			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			8.92000	102.50232	8.92000	102.47788		2,546,821,452,000.00	285,518,100	1,137,218,100	
Total COJ04 SPOT								2,546,821,452,000.00	285,518,100	1,137,218,100	
Total For COJ04								2,546,821,452,000.00	285,518,100	1,137,218,100	
COJ05 On 05/06/2023 Spot Bond			10.51500	111.93042	10.49500	112.00948			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			7.58000	103.43136	7.55500	103.41675		212,903,250,000.00	28,087,500	54,075,000	
Total COJ06 SPOT								212,903,250,000.00	28,087,500	54,075,000	
Total For COJ06								212,903,250,000.00	28,087,500	54,075,000	
COJ07 On 23/03/2021 Spot Bond			10.08500	107.83671	10.06500	107.89284		2,103,353,821,000.00	208,562,600	208,562,600	
Total COJ07 SPOT								2,103,353,821,000.00	208,562,600	208,562,600	
Total For COJ07								2,103,353,821,000.00	208,562,600	208,562,600	
COJG0 On 09/06/2024 Spot Bond			10.13000	102.78538	10.10500	102.90100		6,446,373,398,000.00	636,364,600	636,364,600	
Total COJG01 SPOT								6,446,373,398,000.00	636,364,600	636,364,600	
Total For COJG01								6,446,373,398,000.00	636,364,600	636,364,600	
COT01 On 03/04/2023 Spot Bond			10.50000	96.78261	10.47500	96.87805		7,449,070,650,000.00	709,435,300	709,435,300	
Total COT01 SPOT								7,449,070,650,000.00	709,435,300	709,435,300	
Total For COT01								7,449,070,650,000.00	709,435,300	709,435,300	
COT02 On 03/04/2028 Spot Bond			11.20000	97.72782	11.18000	97.82559		0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.20000	90.76330	11.18000	90.85902				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.24185		100.21927				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	10.27847	100.00000	10.25357				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.29774		100.27607				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				101.62556		101.60385				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				100.25689		100.23544				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				102.71085		102.69121				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	9.40168	100.00000	9.37890				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	14.02989	100.00000	13.99590				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	51.44815	100.00000	51.22190				0.00	0	0
Total CPL041U SPOT										0.00	0	0
Total For CPL041U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.85000	97.72837	11.83000	97.79476				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN381 On 10/06/2018 Spot Bond			100.00000	17.72529	100.00000	17.68234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	10.68546	100.00000	10.65957				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	18.35421	100.00000	18.30974				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				100.84648		100.82658				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			8.12000	100.68802	8.12000	100.66624		1,948,800,000,000.00		240,000,000	540,000,000	
Total DENG44 SPOT								1,948,800,000,000.00		240,000,000	540,000,000	
Total For DENG44								1,948,800,000,000.00		240,000,000	540,000,000	
DENG5 On 20/11/2015 Spot Bond				100.36947		100.34996				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				100.27889		100.25857				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.01233		100.07295				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	87.68286	100.00000	87.47655				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.97994		99.95992				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				101.37194		101.34866				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				100.76835		100.74664				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				100.63562		100.61575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.66719		100.64620			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.26831		102.23803			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				101.67216		101.63521			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				101.97126		101.94496			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				57.17593		57.12504			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			9.61500	99.44969	9.59500	99.50999		1,323,989,346,000.00	137,700,400	137,700,400	
Total DV2021 SPOT								1,323,989,346,000.00	137,700,400	137,700,400	
Total For DV2021								1,323,989,346,000.00	137,700,400	137,700,400	
DV21 On 15/06/2016 Spot Bond			7.69500	108.79521	7.70500	108.76505		341,975,803,500.00	44,441,300	85,582,600	
Total DV21 SPOT								341,975,803,500.00	44,441,300	85,582,600	
Total For DV21								341,975,803,500.00	44,441,300	85,582,600	
DV22 On 07/02/2020 Spot Bond			9.39000	101.01901	9.37000	101.06495		6,114,453,435,000.00	651,166,500	2,037,366,500	
Total DV22 SPOT								6,114,453,435,000.00	651,166,500	2,037,366,500	
Total For DV22								6,114,453,435,000.00	651,166,500	2,037,366,500	
DV23 On 27/02/2023 Spot Bond			9.82000	101.25592	9.79500	101.36064		6,431,812,274,000.00	654,970,700	5,439,770,700	
Total DV23 SPOT								6,431,812,274,000.00	654,970,700	5,439,770,700	
Total For DV23								6,431,812,274,000.00	654,970,700	5,439,770,700	
DV24 On 18/02/2024 Spot Bond			9.76000	100.14495	9.73500	100.26042		1,484,233,456,000.00	152,073,100	152,073,100	
Total DV24 SPOT								1,484,233,456,000.00	152,073,100	152,073,100	
Total For DV24								1,484,233,456,000.00	152,073,100	152,073,100	
DV29 On 18/02/2029 Spot Bond			9.82000	102.62963	9.79500	102.79034		2,700,934,044,000.00	275,044,200	503,209,400	
Total DV29 SPOT								2,700,934,044,000.00	275,044,200	503,209,400	
Total For DV29								2,700,934,044,000.00	275,044,200	503,209,400	
DVC007 On 15/09/2015 Spot Bond				99.86498		99.84572		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.36795		100.34852			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC008 On 15/09/2015 Spot Bond				99.86498		99.84572			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC010 On 11/06/2016 Spot Bond				99.94427		99.92565			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC011 On 26/01/2016 Spot Bond				100.82176		100.80250			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC012 On 25/06/2016 Spot Bond				101.42557		101.40550			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC013 On 24/02/2016 Spot Bond				100.26533		100.24633			0.00	0	0
Total DVC014 SPOT									0.00	0	0
Total For DVC014									0.00	0	0
DVC014 On 24/08/2016 Spot Bond				100.26794		100.24875			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.47426		100.45437			0.00	1,200,000,000	300,000,000
Total DVF16 SPOT									0.00	1,200,000,000	300,000,000
Total For DVF16									0.00	1,200,000,000	300,000,000
DVF17 On 18/03/2017 Spot Bond				99.45896		101.18334			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				100.93111		100.90896			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			8.50000	121.06339	8.48000	121.12449		896,070,000,000.00		105,420,000	2,400,000,000
Total E170 SPOT								896,070,000,000.00		105,420,000	2,400,000,000
Total For E170								896,070,000,000.00		105,420,000	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				98.11307		98.05975		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
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			2.46000	99.82580	2.46000	99.80465				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			2.18000	126.25702	2.14000	126.77420			19,620,000,000.00	9,000,000	4,500,000	
Total EL28 SPOT									19,620,000,000.00	9,000,000	4,500,000	
Total For EL28									19,620,000,000.00	9,000,000	4,500,000	
EL29 On 19/11/2029 Spot Bond			2.18000	113.63045	2.14000	114.16624			13,080,000,000.00	6,000,000	3,000,000	
Total EL29 SPOT									13,080,000,000.00	6,000,000	3,000,000	
Total For EL29									13,080,000,000.00	6,000,000	3,000,000	
EL30 On 29/07/2030 Spot Bond			2.10000	114.44956	2.06000	115.00313			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			2.30000	104.47451	2.30000	104.45277			0.00	0	2,000,000,000	
Total EL31 SPOT									0.00	0	2,000,000,000	
Total For EL31									0.00	0	2,000,000,000	
EL36 On 31/01/2036 Spot Bond			2.44000	100.27840	2.44000	100.25720			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			9.92500	103.59509	9.90500	103.64507			0.00	0	0	
Total EMM01 SPOT									0.00	0	0	
Total For EMM01									0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			9.82500	103.65318	9.80500	103.71175			0.00	0	0	
Total EMM02 SPOT									0.00	0	0	
Total For EMM02									0.00	0	0	
EMM03 On 04/05/2024 Spot Bond			10.25000	102.31164	10.23000	102.39614			0.00	0	0	
Total EMM03 SPOT									0.00	0	0	
Total For EMM03									0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			10.45500	97.37950	10.43000	97.45346			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.59500	104.43880	10.57000	104.51877				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			10.35000	101.76924	10.33000	101.81313			2,638,644,525,000.00		254,941,500	466,483,000
Total EMM06 SPOT									2,638,644,525,000.00		254,941,500	466,483,000
Total For EMM06									2,638,644,525,000.00		254,941,500	466,483,000
EPF002 On 28/05/2018 Spot Bond				100.23388		100.21258				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				99.88255		99.86277				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				100.72676		100.70436				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				100.69994		100.67836				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				100.42980		100.40794				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				100.12830		100.10690				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	9.05728	100.00000	9.01702				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	4.02546	100.00000	4.00756				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.66480		100.64431				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.31149		100.29038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1 On 23/02/2016 Spot Bond				100.28554		100.26645				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1 On 22/08/2016 Spot Bond				100.30148		100.28133				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				102.44246		102.41574				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				96.98630		96.95382				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				100.36471		100.33864				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.47000	99.55959	10.46500	99.54265				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				98.55836		98.53146				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.18398		98.15628				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				100.49600		100.47306				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				100.52557		100.50127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700			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				100.46321		100.44206			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				100.44213		100.42194			0.00	2,800,000,000	700,000,000
Total ERSA16 SPOT									0.00	2,800,000,000	700,000,000
Total For ERSA16									0.00	2,800,000,000	700,000,000
ERSA1:On 17/11/2025 Spot Bond				100.45677		100.43592			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				100.45469		100.43366			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				100.44876		100.42800			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				100.47544		100.45345			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				100.49549		100.47258			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.29000	105.76275	8.28500	105.75101		1,682,870,000,000.00		203,000,000	17,477,423,000
Total ES18 SPOT								1,682,870,000,000.00		203,000,000	17,477,423,000
Total For ES18								1,682,870,000,000.00		203,000,000	17,477,423,000
ES23 On 25/01/2023 Spot Bond			9.01500	106.42790	8.99000	106.53966		1,848,255,300,000.00		205,020,000	7,640,767,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									1,848,255,300,000.00	205,020,000	7,640,767,900
Total For ES23									1,848,255,300,000.00	205,020,000	7,640,767,900
ES26 On 02/04/2026 Spot Bond			9.30000	93.77585	9.28000	93.87681			56,717,378,040,000.00	6,098,642,800	16,513,942,900
Total ES26 SPOT									56,717,378,040,000.00	6,098,642,800	16,513,942,900
Total For ES26									56,717,378,040,000.00	6,098,642,800	16,513,942,900
ES33 On 15/09/2033 Spot Bond			9.91500	79.76316	9.89500	79.88291			21,342,399,397,500.00	2,152,536,500	76,586,334,800
Total ES33 SPOT									21,342,399,397,500.00	2,152,536,500	76,586,334,800
Total For ES33									21,342,399,397,500.00	2,152,536,500	76,586,334,800
ES42 On 25/04/2042 Spot Bond			9.98000	89.41779	9.95500	89.59891			4,901,640,074,000.00	491,146,300	64,593,193,500
Total ES42 SPOT									4,901,640,074,000.00	491,146,300	64,593,193,500
Total For ES42									4,901,640,074,000.00	491,146,300	64,593,193,500
EXX01 On 19/05/2017 Spot Bond				99.43212		99.40781			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				97.55760		97.53060			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				101.10607		101.08421			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				101.57095		101.54838			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				100.39692		100.37442			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				100.36380		100.34325			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.11936		100.01342			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				102.95174		102.93219			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				101.74385		101.72403			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.01899		100.00000				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				100.51895		100.49963				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				100.28901		100.26969				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				100.29910		100.27910				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	0.12295	100.00000	0.12257				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	0.12295	100.00000	0.12257				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.28231	100.00000	11.25497				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	10.98179	100.00000	10.95518				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				101.78012		101.75933				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				100.98176		100.95779				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				101.98933		101.96604				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				102.12878		102.10382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.79000	98.25993	9.78500	98.24775			583,644,556,000.00	59,616,400	114,832,800
Total FRB05 SPOT									583,644,556,000.00	59,616,400	114,832,800
Total For FRB05									583,644,556,000.00	59,616,400	114,832,800
FRB08 On 10/06/2016 Spot Bond				99.96425		99.94633			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				99.96418		99.94625			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				100.98713		100.96384			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				101.75167		101.73063			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.13967		100.03058			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				100.14192		100.03248			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			10.57500	100.22014	10.55500	100.27511			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.02541		100.00010			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				101.63573		101.60852			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				101.66052		101.63290			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			10.64000	106.24035	10.63500	106.22416			2,374,513,904,000.00	223,168,600	429,937,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC21 SPOT									2,374,513,904,000.00	223,168,600	429,937,200
Total For FRBC21									2,374,513,904,000.00	223,168,600	429,937,200
FRBC2:On 21/12/2018 Spot Bond				103.06675		103.04273			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22:On 31/01/2022 Spot Bond			2.17000	135.98901	2.17000	135.96124			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			2.16000	282.14970	2.15000	282.28344			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			2.36500	114.93102	2.35500	115.00444			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28:On 31/03/2028 Spot Bond			3.01000	157.45397	2.97000	158.07886			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			3.21000	196.73922	3.21000	196.69348			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			7.40000	99.85829	7.37500	99.83862			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			7.55400	67.77330	7.55400	67.75680			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			9.38800	43.15825	9.38900	43.14596			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	41.79056	9.63000	41.77834			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.14088		100.11268			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				102.06041		102.03350			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.78342		101.76013				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				101.95815		101.93257				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				101.93942		101.91354				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				101.84812		101.82344				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				102.25235		102.22357				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				101.90758		101.88211				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				102.02857		102.00151				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133:On 20/09/2017 Spot Bond				102.50150		102.46809				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				102.42733		102.39491				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	25.29138	100.09221	25.23006				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.73129		101.70818				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				108.93286		108.93286				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2015 Spot Bond				102.29450		102.26452				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				102.18359		102.18359				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				101.91543		101.89041				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				98.00000		98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				101.93677		101.91147				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				101.76845		101.74535				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				101.81201		101.78782				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				102.37433		102.34263				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				101.78015		101.75639				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	67.53976	13.22500	67.51589				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				101.67817		101.65576				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				101.68030		101.65786				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				102.46523		102.43302				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				101.75678		101.73333				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.59500	103.61849	3.58500	103.68016				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				101.83325		101.80878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				101.83325		101.80878				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				100.42616		100.40239				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				101.63907		101.61470				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				99.83152		99.80750				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				101.72704		101.70398				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				101.68667		101.66415				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				100.87221		100.84556				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				101.97551		101.94915				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				100.60683		100.58503				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				100.86345		100.83706				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				101.08927		101.06367				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				102.26831		102.23803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 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
FRC184 On 20/12/2018 Spot Bond				102.28180		102.25199				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				101.66755		101.64528				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				101.81201		101.78782				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.81201		101.78782				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				101.69861		101.67888				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				101.42507		101.40214				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				101.50297		101.47888				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				101.39594		101.37588				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				101.24292		101.22215				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				101.91395		101.88840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				101.22746		101.20659				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				101.37763		101.35754				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				101.20312		101.18224				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.20639		101.18545				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				101.17802		101.15479				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				101.07008		101.04891				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.17802		101.15479				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				101.06576		101.04467				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.77572		100.75182				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.77921	8.75000	100.75550				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.62533		101.60261				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.47532	100.00000	11.44752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207(On 20/09/2021 Spot Bond			100.00000	10.51977	100.00000	10.49428				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				97.07572		97.04042				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	13.18736	100.00000	13.15541				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				101.87572		101.85069				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	30.30094	100.00000	30.22753				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.72990		100.70667				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	8.91138	100.00000	8.88956				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	21.83120	100.00000	21.77830				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.72986		100.70663				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	21.80313	100.00000	21.75031				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.72813		100.70496				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.69270		100.67064				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				100.80377		100.78043			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.75635		100.73437			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			2.98000	129.72826	2.98000	129.69894			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.59534		100.57373			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.58777		100.56644			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC224 On 10/11/2016 Spot Bond				100.58777		100.56644			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC225 On 20/05/2020 Spot Bond				100.43586		100.41253			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC227 On 10/09/2016 Spot Bond				99.96133		99.94204			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 16/09/2016 Spot Bond				101.67268		101.65262			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 30/03/2017 Spot Bond				101.80017		101.77273			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				101.90758		101.88211			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.57757		101.55567			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 15/07/2016 Spot Bond				101.09359		101.07285			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.84000	123.24961	3.84000	123.21765			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				101.91117		101.88621			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				99.95511		99.93276			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				100.98675		100.96289			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.51000	125.80951	3.51000	125.77930			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				101.94525		101.91984			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56000	125.44684	3.56000	125.41655			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.54000	125.59177	3.54000	125.56151			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			2.88000	131.04560	2.88000	131.01635			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			2.95000	142.12944	2.95000	142.09736			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76 On 28/07/2017 Spot Bond				101.10262		101.07597			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.69813		101.67594			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				101.93251		101.90727			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				102.24772		102.21835			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				102.16680		102.13850			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				101.86086		101.83602			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				101.85873		101.83392			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				101.64045		101.62142			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	14.66395	100.00000	14.62843			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02/ On 01/06/2016 Spot Bond			100.00000	52.08643	100.00000	51.95886			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	31.87773	100.00000	31.80050			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	34.86133	100.00000	34.75249			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD131 On 31/12/2019 Spot Bond			100.00000	13.16210	100.00000	13.13021			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.55942		101.54055			0.00	8,000,000,000	2,000,000,000
Total FRJ16 SPOT									0.00	8,000,000,000	2,000,000,000
Total For FRJ16									0.00	8,000,000,000	2,000,000,000
FRJ17 On 04/04/2017 Spot Bond				102.12154		102.10177			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.31466		101.29411			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				100.94456		100.92344			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				99.67835		99.65582			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				99.74278		99.72000			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.43667		100.41605			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			2.20800	104.30227	2.20800	104.28088			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			2.56000	112.35918	2.56000	112.33507			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				100.97889		100.95790			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	101.31740	10.38000	101.28919			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond			10.38000	101.31740	10.38000	101.28919			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				101.01849		100.99277			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.70000	109.67793	2.70000	109.65398			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.65000	212.26514	2.65000	212.21899			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.67000	110.24595	2.67000	110.22197			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.68000	211.39605	2.68000	211.34991			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.09688		101.06984			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.45000	114.10623	2.44000	114.17877			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.76000	108.55237	2.76000	108.52849			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.00200		53.09800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.86500	106.61588	2.86500	106.59213			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			2.80000	207.96303	2.80000	207.91698			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.85000	206.55282	2.85000	206.50680			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			2.38000	100.49147	2.37000	100.55560			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			2.88000	205.71232	2.88000	205.66631			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			3.14000	101.73829	3.14000	101.71489			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			3.05000	156.79656	3.01000	157.41822			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			3.59000	94.32740	3.59000	94.30455			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			3.04000	156.96062	3.00000	157.58307			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				102.23562		102.21699			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			3.10000	155.95539	3.06000	156.57216			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			3.39000	192.24613	3.39000	192.20269			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				81.48258		81.48258			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			3.52000	95.43587	3.52000	95.41294			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.49000	95.91581	3.49000	95.89284			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.30000	99.02472	3.30000	99.00151			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.91000	159.11158	2.87000	159.74463			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.16000	198.06728	3.16000	198.02150			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.52505		100.50621			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.28000	279.86597	2.27000	279.99741			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.17000	281.95853	2.16000	282.09207			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.89000	268.59405	2.88000	268.71428			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64000	132.31538	2.64000	132.28670			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				100.95175		100.92926			0.00	40,647,600	78,304,200
Total FRS49 SPOT									0.00	40,647,600	78,304,200
Total For FRS49									0.00	40,647,600	78,304,200
FRS51 On 31/01/2022 Spot Bond			2.17000	131.83092	2.17000	131.80400			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				101.12236		101.09892				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.37126		101.34876				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				100.78471		100.76191				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			2.54000	109.35393	2.54000	109.33051				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	27.73430	104.97509	27.66337				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	35.48408	101.07593	35.39729				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	31.48210	100.44759	31.40552				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	37.09435	100.76967	37.00388				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.17000	119.98525	2.17000	119.96072				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			2.31000	115.46827	2.30000	115.54225				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				98.95071		98.94962			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.34000	115.17487	2.33000	115.24855			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.26703		100.24215			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.37000	352.43847	2.36000	352.60286			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				100.61414		100.59188			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.26758		100.24485			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.49500	104.33184	7.50500	104.30128		355,225,525,000.00		47,395,000	91,290,000
Total FRX16 SPOT								355,225,525,000.00		47,395,000	91,290,000
Total For FRX16								355,225,525,000.00		47,395,000	91,290,000
FRX17 On 15/09/2017 Spot Bond			8.18500	104.66064	8.18500	104.63783			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			8.50000	108.77643	8.50500	108.73990		156,973,750,000.00		18,467,500	2,035,535,000
Total FRX18 SPOT								156,973,750,000.00		18,467,500	2,035,535,000
Total For FRX18								156,973,750,000.00		18,467,500	2,035,535,000
FRX19 On 15/11/2019 Spot Bond			9.16000	102.26744	9.14000	102.31070		3,600,712,644,000.00		393,090,900	1,162,790,900
Total FRX19 SPOT								3,600,712,644,000.00		393,090,900	1,162,790,900
Total For FRX19								3,600,712,644,000.00		393,090,900	1,162,790,900
FRX20 On 01/10/2020 Spot Bond			9.43500	101.10619	9.41500	101.15853			0.00	0	20,000,000
Total FRX20 SPOT									0.00	0	20,000,000
Total For FRX20									0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			10.18000	87.65722	10.15500	87.75151			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.24000	105.61380	10.21000	105.76561		7,027,505,152,000.00	686,279,800	1,255,659,600	
Total FRX24 SPOT								7,027,505,152,000.00	686,279,800	1,255,659,600	
Total For FRX24								7,027,505,152,000.00	686,279,800	1,255,659,600	
FRX26 On 01/10/2026 Spot Bond			10.69000	96.52482	10.67000	96.61863		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			10.98500	92.18095	10.96000	92.32134		1,867,450,000,000.00	170,000,000	3,170,000,000	
Total FRX30 SPOT								1,867,450,000,000.00	170,000,000	3,170,000,000	
Total For FRX30								1,867,450,000,000.00	170,000,000	3,170,000,000	
FRX31 On 21/02/2031 Spot Bond			11.11000	88.68822	11.08500	88.82864		3,532,980,000,000.00	318,000,000	1,818,000,000	
Total FRX31 SPOT								3,532,980,000,000.00	318,000,000	1,818,000,000	
Total For FRX31								3,532,980,000,000.00	318,000,000	1,818,000,000	
FRX45 On 14/04/2045 Spot Bond			10.45000	80.90192	10.42500	81.06208		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				101.51698		101.49715		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				101.53830		101.51819		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				101.59155		101.57075		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				101.67680		101.65489		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				101.74073		101.71799		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/03/2038 Spot Bond				102.01768		101.99133		0.00	0	0	
Total FS1D1 SPOT								0.00	0	0	
Total For FS1D1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.38361		100.36305			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.24779		100.22684			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.39742		100.37613			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				100.41276		100.39065			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				100.42553		100.40275			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				100.48165		100.45589			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	2.35800	100.00000	2.35229			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	0.39561	100.00000	0.39465			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.74976	100.00000	1.74552				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	0.29356	100.00000	0.29285				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.22229		101.20041				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			9.59500	103.71206	9.59500	103.68551				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				100.28313		100.26285				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.29242		100.27148				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.29613		100.27492				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.32021		100.29727				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				100.34976		100.32469				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				100.36818		100.34179				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				100.51321		100.49488				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	9.61517	100.00000	10.11116				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	19.85713	100.00000	22.90754				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.77206	100.00000	12.74078				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	11.02729	100.00000	10.99286				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.88071		100.86005				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.91419		100.89274				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				100.95572		100.93329				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.01334		100.98954				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				100.84023		100.81982				0.00	5,000,000	5,000,000
Total GRT02 SPOT										0.00	5,000,000	5,000,000
Total For GRT02										0.00	5,000,000	5,000,000
GRT03 On 15/10/2015 Spot Bond				101.14229		101.12063				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.44386		100.42504				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				99.93980		99.91967				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				100.40646		100.38341				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				101.58336		101.56165				0.00	14,000,000	14,000,000
Total GRT08 SPOT										0.00	14,000,000	14,000,000
Total For GRT08										0.00	14,000,000	14,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	248,400,000
Total GRX01U SPOT										0.00	0	248,400,000
Total For GRX01U										0.00	0	248,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				101.96778		101.94545			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.96230		100.93548			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.09531	100.00000	10.07085			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				99.87926		99.85895			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				100.77370		100.75187			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				100.78245		100.76037			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				101.37945		101.36130			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				100.58740		100.56904			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	10.78736	100.00000	10.73940			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	10.78736	100.00000	10.73940			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.44337	100.00000	11.39250				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.44337	100.00000	11.39250				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	12.31125	100.00000	12.25711				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	12.28682	100.00000	12.23220				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	13.31770	100.00000	13.25849				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.15212		101.12938			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				101.32901		101.30391			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				100.63967		100.61660			0.00	800,000,000	200,000,000
Total HPF04 SPOT									0.00	800,000,000	200,000,000
Total For HPF04									0.00	800,000,000	200,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700			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			9.47500	101.12598	9.47500	101.10054			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				100.47656		100.45107			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				100.44855		100.42455			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			8.69000	105.16973	8.67000	105.22593		10,612,712,902,000.00		1,221,255,800	2,966,164,400
Total HWAY20 SPOT								10,612,712,902,000.00		1,221,255,800	2,966,164,400
Total For HWAY20								10,612,712,902,000.00		1,221,255,800	2,966,164,400
HWAY2 On 07/12/2023 Spot Bond			2.05000	284.26273	2.04000	284.39859		20,500,000,000.00		10,000,000	2,305,000,000
Total HWAY23 SPOT								20,500,000,000.00		10,000,000	2,305,000,000
Total For HWAY23								20,500,000,000.00		10,000,000	2,305,000,000
HWAY2 On 07/12/2024 Spot Bond			2.03000	291.10283	2.02000	291.26216		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			9.91500	95.33232	9.89500	95.46934		2,342,757,843,000.00		236,284,200	2,502,368,400
Total HWAY34 SPOT								2,342,757,843,000.00		236,284,200	2,502,368,400
Total For HWAY34								2,342,757,843,000.00		236,284,200	2,502,368,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			9.92500	95.15074	9.90500	95.29018			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	38.83165	100.00000	38.73758			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	93.55245	100.00000	93.31680			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	42.82000	100.00000	42.71627			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	34.31342	100.00000	34.23029			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	112.47600	10.00000	112.44700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.70000	121.61889	1.69000	121.69944		4,235,566,150,000.00	2,491,509,500	40,185,196,200	
Total I2025 SPOT								4,235,566,150,000.00	2,491,509,500	40,185,196,200	
Total For I2025								4,235,566,150,000.00	2,491,509,500	40,185,196,200	
I2033 On 28/02/2033 Spot Bond			1.79500	102.09724	1.79500	102.07734		634,640,200,000.00	353,560,000	540,652,200	
Total I2033 SPOT								634,640,200,000.00	353,560,000	540,652,200	
Total For I2033								634,640,200,000.00	353,560,000	540,652,200	
I2038 On 31/01/2038 Spot Bond			1.94000	125.21616	1.94000	125.19137		11,299,696,452,000.00	5,824,585,800	158,414,759,000	
Total I2038 SPOT								11,299,696,452,000.00	5,824,585,800	158,414,759,000	
Total For I2038								11,299,696,452,000.00	5,824,585,800	158,414,759,000	
I2046 On 31/03/2046 Spot Bond			1.99000	125.69763	1.99000	125.67253		12,522,393,201,000.00	6,292,659,900	73,435,451,300	
Total I2046 SPOT								12,522,393,201,000.00	6,292,659,900	73,435,451,300	
Total For I2046								12,522,393,201,000.00	6,292,659,900	73,435,451,300	
I2050 On 31/12/2050 Spot Bond			2.02000	133.02388	2.02000	132.99725		5,332,800,000,000.00	2,640,000,000	48,602,393,900	
Total I2050 SPOT								5,332,800,000,000.00	2,640,000,000	48,602,393,900	
Total For I2050								5,332,800,000,000.00	2,640,000,000	48,602,393,900	
IBL21 On 15/03/2016 Spot Bond			8.39500	100.37790	8.40500	100.35045		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			8.34500	103.48289	8.34500	103.45990			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.21500	100.51250	8.22500	100.48158			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				100.76833		100.74662			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			1.72000	133.12933	1.72000	133.10376			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.24000	135.43460	2.24000	135.40668			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				101.92819		101.90637			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			8.46500	104.47640	8.46500	104.45273			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				100.43135		100.41195			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				100.55503		100.53560			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	112.47600	10.00000	112.44700			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			9.12000	98.58694	9.11500	98.57659			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			9.62000	92.79955	9.60000	92.84212		835,077,568,000.00	86,806,400	2,436,606,400	
Total IBL46 SPOT								835,077,568,000.00	86,806,400	2,436,606,400	
Total For IBL46								835,077,568,000.00	86,806,400	2,436,606,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				101.61217		101.59232			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.99500	99.44814	8.99500	99.42423		483,599,984,000.00		53,763,200	3,053,763,200
Total IBL49 SPOT								483,599,984,000.00		53,763,200	3,053,763,200
Total For IBL49								483,599,984,000.00		53,763,200	3,053,763,200
IBL50 On 02/08/2020 Spot Bond			9.56000	99.13129	9.54000	99.18220		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				100.71928		100.69861		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				99.91612		99.89385		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			7.84000	100.25674	7.85000	100.22730		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			8.90000	98.86753	8.89500	98.85651		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				100.88414		100.86106		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				100.51996		100.49960		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			8.11500	101.12810	8.11500	101.10625		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			8.86000	101.55886	8.85500	101.54960		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			9.98000	102.14432	9.95500	102.25931		0.00		0	0
Total IBL60 SPOT								0.00		0	0
Total For IBL60								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				101.38972		101.36823			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.92387		100.90344			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				100.74834		100.72747			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				100.85234		100.83120			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				100.86894		100.84740			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				99.88185		99.86193			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.97000	129.80353	2.97000	129.77423			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				101.45855		101.43654			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	18.49263	100.00000	18.41131			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				100.42657		100.40487			0.00	6,000,000,000	3,000,000,000
Total IBL73 SPOT									0.00	6,000,000,000	3,000,000,000
Total For IBL73									0.00	6,000,000,000	3,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.44004		100.41766			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01168	100.00000	0.01166			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG01 On 22/10/2016 Spot Bond				100.97565		100.95554			0.00	0	1,300,000,000
Total IDCG01 SPOT									0.00	0	1,300,000,000
Total For IDCG01									0.00	0	1,300,000,000
IDCG02 On 22/10/2018 Spot Bond				100.96115		100.94009			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			9.62500	98.04894	9.60500	98.10072			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				100.33323		100.31199			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.21863		100.19653			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			10.30000	98.35355	10.28000	98.44057		5,721,820,980,000.00		555,516,600	1,016,333,200
Total IDCG06 SPOT								5,721,820,980,000.00		555,516,600	1,016,333,200
Total For IDCG06								5,721,820,980,000.00		555,516,600	1,016,333,200
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.52475	5.00000	100.51126			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	101.93452	5.00000	101.92076			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	99.93545	4.00000	99.92469			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	101.57044	4.00000	101.55945			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	66.25796	100.00000	66.09745			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	66.12495	100.00000	65.96477			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	66.12495	100.00000	65.96477			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.24603	9.20000	107.21967			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				100.53482		100.51013			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.18839	100.00000	7.17098			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				100.77942		100.75070			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	23.39007	100.00000	23.33341			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	20.97254	100.00000	20.92174			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	1.86705	100.00000	1.86348			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	10.10393	100.00000	10.07945			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	9.73461	100.00000	9.71103			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.20663	100.00000	12.17706			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	9.62196	100.00000	9.60067			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN290U On 31/12/2016 Spot Bond			100.00000	44.78084	100.00000	44.67236			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.54827	100.00000	10.51345			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	95.83561	100.00000	95.58861			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	95.93228	100.00000	95.68503			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	95.92049	100.00000	95.67327			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	96.51059	100.00000	96.26185			0.00	0	0
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	13.55586	100.00000	13.51307			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	91.70080	100.00000	91.47603			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			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	87.20628	100.00000	87.00301			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	99.78185	6.65000	99.76371			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	99.90899	6.65000	99.89080			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA539 On 22/09/2015 Spot Bond			6.65000	99.65503	6.65000	99.63694			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	99.52853	6.65000	99.51049			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			6.70000	99.39789	6.70000	99.37976			0.00	0	0
Total INA541 SPOT									0.00	0	0
Total For INA541									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.27111	6.70000	99.25302			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			6.70000	99.14464	6.80000	99.11368			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			6.70000	99.01850	6.80000	98.98574			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	98.74900	6.80000	98.73084			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	98.49532	6.80000	98.47725			0.00	0	0
Total INA549 SPOT									0.00	0	0
Total For INA549									0.00	0	0
INA550 On 01/12/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total INA550 SPOT									0.00	0	0
Total For INA550									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.97378	102.64103	10.96184	102.61428			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			10.97378	102.11286	10.96184	102.08625			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				101.86795		101.84343			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				101.83218		101.80812			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.79986	6.50000	102.78189			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				101.88634		101.86117			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				101.73776		101.71648			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.09336		101.07336			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	112.47600	10.00000	112.44700			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				101.81112		101.78694			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				100.08608		100.06454			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				99.96342		99.94514			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				99.83447		99.81608			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	91.47870	100.00000	91.25000			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING305 On 08/01/2016 Spot Bond				101.41432		101.39546			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.93162		100.91322			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				102.33973		102.31884			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				100.78325		100.75381			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	91.02244	100.00000	90.79602			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	112.47600	10.00000	112.44700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.20008		101.17817			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.21558		101.19340			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.39500	104.13768	8.40500	104.09954			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				101.42773		101.40524			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				101.46164		101.43866			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				101.48428		101.46096			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				101.12714		101.10575			0.00	1,600,000,000	400,000,000
Total IPF10 SPOT									0.00	1,600,000,000	400,000,000
Total For IPF10									0.00	1,600,000,000	400,000,000
IPF11 On 15/10/2015 Spot Bond				101.18406		101.16163			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.14965		101.12785			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				100.75204		100.73370			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			9.97500	100.21670	9.95500	100.27429			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.65658		101.63673			0.00	800,000,000	200,000,000
Total IPL5 SPOT									0.00	800,000,000	200,000,000
Total For IPL5									0.00	800,000,000	200,000,000
IPL6 On 28/09/2017 Spot Bond			9.03500	105.71686	9.03500	105.69148		1,496,423,682,000.00		165,625,200	1,525,625,200
Total IPL6 SPOT								1,496,423,682,000.00		165,625,200	1,525,625,200
Total For IPL6								1,496,423,682,000.00		165,625,200	1,525,625,200
IPL7 On 05/04/2018 Spot Bond				101.34140		101.31977			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				101.29598		101.27352			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				99.71680		99.69349			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				103.07762		103.05505			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.02322		99.99992			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			2.92000	131.16960	2.92000	131.14017			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.60000	153.70658	3.56000	154.08069			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				101.61029		101.58459			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				101.34791		101.32341			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.23924		101.21430			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.86331		99.84032			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				99.67452		99.64698			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.70000	110.46143	3.69000	110.48005			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.70000	110.46143	3.69000	110.48005			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				99.92809		99.90408			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.26080		100.23436			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	11.23669	100.00000	11.18728			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.66000	111.77927	10.65500	111.75952			196,863,550,000.00	18,467,500	35,535,000
Total IV08 SPOT												196,863,550,000.00	18,467,500	35,535,000
Total For IV08												196,863,550,000.00	18,467,500	35,535,000
IV09	On	30/04/2018	Spot Bond				102.80259		102.77690			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			3.70000	146.54988	3.66000	147.12138			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	99.90899	6.65000	99.92718			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	99.87263	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	99.98178	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	99.85337	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	99.59779	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			6.70000	99.47049	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			6.70000	99.34352	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	99.20527	6.80000	98.69453			0.00	0	0
Total IVA547 SPOT												0.00	0	0
Total For IVA547												0.00	0	0
IVA550	On	03/12/2015	Spot Bond			6.80000	98.69453	100.00000	80.75221			281,520,000,000,000.00	41,400,000,000	27,900,000,000
Total IVA550 SPOT												1,520,000,000,000.00	41,400,000,000	27,900,000,000
Total For IVA550												1,520,000,000,000.00	41,400,000,000	27,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	112.47600	10.00000	112.44700			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.98155		100.96136			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				101.28042		101.25976			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				100.38218		100.36170			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				100.34433		100.32103			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.17035		100.14860			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.20055		101.17866			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.20830		101.18628			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.22381		101.20151			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.15403		101.13297			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.05719		101.03507			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC022 On 29/07/2016 Spot Bond				100.89122		100.86914			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				101.71895		101.69731			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.46424		100.44280			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				100.25697		100.23679			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				100.25452		100.23453			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				101.45160		101.42924			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				100.96755		100.94616			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				101.59719		101.57707			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				101.48517		101.46230			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				101.52333		101.49991			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				101.52333		101.49991			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			9.46000	100.80256	9.45500	100.79305			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	14.45054	100.00000	14.41873			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	12.59830	100.00000	12.56777			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.64500	99.84826	9.62500	99.91023			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				100.90771		100.88521			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				99.86838		99.84933			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				106.31603		106.29671			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				100.93004		100.90947			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				101.86017		101.83978			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			7.27000	102.73731	7.24500	102.72053			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				100.75796		100.73461			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				100.40660		100.38355			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.02510		100.08298			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC051 On 03/02/2018 Spot Bond				100.81868		100.79555			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				100.59082		100.56937			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.64296		100.61961			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.01781		100.07727			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				101.65176		101.62809			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				100.86344		100.84203			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				101.44966		101.42733			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				99.98052		99.96103			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				100.87900		100.85605			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				101.54060		101.51646			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				100.54947		100.52707			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				100.76438		100.74006			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JAS01 On 31/01/2018 Spot Bond				101.02635		100.99959				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				100.89995		100.87709				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.05561		101.03288				0.00	700,000,000	200,000,000
Total JDG03 SPOT										0.00	700,000,000	200,000,000
Total For JDG03										0.00	700,000,000	200,000,000
JDG03U On 21/02/2016 Spot Bond			100.00000	83.25792	100.00000	83.06998				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				101.99063		101.96847				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.03759		100.01688				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				99.87064		99.84888				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.02239		100.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	87.52998	100.00000	87.32057				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.19016		100.16634				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				100.95377		100.92689				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				100.95045		100.92207			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			8.85000	138.96171	8.83000	139.11088			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.52179		101.50004			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				99.87974		99.85728			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.13091		100.11199			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				99.75012		99.73003			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				101.24919		101.22659			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			10.59000	99.42819	10.57000	99.46576			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	100.36137	9.71000	100.33552			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				100.85044		100.82824			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			9.06500	98.11223	9.06500	98.08859		4,532,500,000.00		500,000	3,280,000,000
Total LGL02 SPOT								4,532,500,000.00		500,000	3,280,000,000
Total For LGL02								4,532,500,000.00		500,000	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.19500	99.80132	9.19500	99.77681		15,562,504,398,000.00		1,692,496,400	2,392,496,400
Total LGL03 SPOT								15,562,504,398,000.00		1,692,496,400	2,392,496,400
Total For LGL03								15,562,504,398,000.00		1,692,496,400	2,392,496,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.26000	96.45230	10.24000	96.50010			3,381,028,074,000.00	329,534,900	919,434,900
Total LGL04 SPOT									3,381,028,074,000.00	329,534,900	919,434,900
Total For LGL04									3,381,028,074,000.00	329,534,900	919,434,900
LGL05 On 12/12/2021 Spot Bond				99.86311		99.84012			0.00	80,000,000	80,000,000
Total LGL05 SPOT									0.00	80,000,000	80,000,000
Total For LGL05									0.00	80,000,000	80,000,000
LHL01 On 13/12/2015 Spot Bond				99.82318		99.79352			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			8.29000	103.10198	8.26500	103.08577			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				99.80724		99.77493			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				100.42315		100.39244			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				100.41784		100.39547			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				100.42349		100.40111			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				100.45237		100.42845			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				100.50629		100.48672			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				99.88178		99.86210			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				99.96447		99.94670			0.00	0	0
Total MAQ072 SPOT									0.00	0	0
Total For MAQ072									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 09/10/2015 Spot Bond				99.45425		99.43665			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				98.81495		98.79700			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.15003		100.13175			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.15105		100.13265			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				100.86665		100.85026			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				100.93301		100.91570			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				101.92350		101.89491			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				100.00000	0.00000	100.00000			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				99.49189		99.47436			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				101.42359		101.40397			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.98552		101.96411			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				101.59305		101.57321			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				100.09837		100.08017			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.40849		100.38779			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				101.10201		101.08180			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.63818		100.61784			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				100.65208		100.63130			0.00	1,600,000,000	400,000,000
Total MBF042 SPOT									0.00	1,600,000,000	400,000,000
Total For MBF042									0.00	1,600,000,000	400,000,000
MBF04: On 08/12/2015 Spot Bond				100.00001		99.98164			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				101.10753		101.08729			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				101.16907		101.14771			0.00	2,000,000,000	1,000,000,000
Total MBF045 SPOT									0.00	2,000,000,000	1,000,000,000
Total For MBF045									0.00	2,000,000,000	1,000,000,000
MBF04: On 17/08/2018 Spot Bond				100.46595		100.44440			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.80362		100.78225			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	61.86326	100.00000	61.71339			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	30.71890	100.00000	30.64449			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	21.95122	100.00000	21.89804			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.03833	100.00000	21.98494			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	21.14810	100.00000	21.09687			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	34.56401	100.00000	34.48027			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				100.85227		100.83113			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			9.12000	103.30662	9.11500	103.29651		912,000,000.00	100,000	620,000,000	
Total MBSA01 SPOT								912,000,000.00	100,000	620,000,000	
Total For MBSA01								912,000,000.00	100,000	620,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.14000	102.82861	9.13500	102.81851		0.00	0	291,800,000	
Total MBSA02 SPOT								0.00	0	291,800,000	
Total For MBSA02								0.00	0	291,800,000	
MEFSA On 05/10/2016 Spot Bond				103.19844		103.17637		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				101.29786		101.27623		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				101.35616		101.33359		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			8.28000	103.96266	8.28000	103.93962		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			9.11000	102.27300	9.10500	102.26239		0.00	0	0	
Total MEFSB4 SPOT								0.00	0	0	
Total For MEFSB4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.90000	102.24851	9.88000	102.31447			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				101.52762		101.50765			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.58091		101.56025			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			9.94000	103.24436	9.92000	103.28307			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			7.44000	99.85752	7.41500	99.83774		576,105,984,000.00		77,433,600	2,619,167,200
Total MGL01 SPOT								576,105,984,000.00		77,433,600	2,619,167,200
Total For MGL01								576,105,984,000.00		77,433,600	2,619,167,200
MIIL02 On 31/05/2017 Spot Bond			9.20500	101.71906	9.20500	101.69405			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				101.05501		101.03569			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				101.11767		101.09806			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				99.81914		99.79869			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			9.77500	100.97562	9.75500	101.03399		2,099,093,275,000.00		214,741,000	614,741,000
Total MMIG02 SPOT								2,099,093,275,000.00		214,741,000	614,741,000
Total For MMIG02								2,099,093,275,000.00		214,741,000	614,741,000
MMIG0 On 01/06/2025 Spot Bond				99.41675		99.39172			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			11.50000	99.64348	11.48000	99.72899			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2017 Spot Bond			11.01000	100.06477	10.98500	100.15423			5,970,364,074,000.00	542,267,400	1,541,967,400
Total MMIG05 SPOT									5,970,364,074,000.00	542,267,400	1,541,967,400
Total For MMIG05									5,970,364,074,000.00	542,267,400	1,541,967,400
MMS01 On 10/12/2016 Spot Bond			100.00000	40.76179	100.00000	40.66304			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			8.90500	101.63662	8.90500	101.61243			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			8.89500	103.60525	8.89500	103.58075			164,268,412,500.00	18,467,500	528,467,500
Total MTN04 SPOT									164,268,412,500.00	18,467,500	528,467,500
Total For MTN04									164,268,412,500.00	18,467,500	528,467,500
N4A211 On 14/08/2020 Spot Bond			100.89771	7.29329	100.89771	7.27548			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	7.38567	100.61875	7.36768			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5A16 On 20/06/2016 Spot Bond				101.74311		101.72310			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.86711		101.84569			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				101.89191		101.87020			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				102.16208		102.13728			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				102.38746		102.36008			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	12.88279	100.00000	12.85158			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	13.79251	100.00000	13.75908			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			10.08000	93.33206	10.05500	93.42562		2,016,000,000.00		200,000	1,010,000,000
Total NAM01 SPOT								2,016,000,000.00		200,000	1,010,000,000
Total For NAM01								2,016,000,000.00		200,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.72500	101.34450	9.70500	101.39347		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			7.92000	99.99220	7.93000	99.96280		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			9.62000	99.64996	9.60000	99.70382		2,339,116,468,000.00		243,151,400	243,151,400
Total NBK11A SPOT								2,339,116,468,000.00		243,151,400	243,151,400
Total For NBK11A								2,339,116,468,000.00		243,151,400	243,151,400
NBK12A On 19/03/2021 Spot Bond			9.22500	105.06344	9.20500	105.12327		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			9.68000	104.85355	9.65500	104.97003			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.13063		101.11072			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.58500	100.58866	9.56500	100.64973			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.82500	95.80976	9.80500	95.87564			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.21373		101.19393			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.45000	94.71249	10.43000	94.79975		1,557,195,255,000.00	149,013,900	2,722,627,800	
Total NBK16A SPOT								1,557,195,255,000.00	149,013,900	2,722,627,800	
Total For NBK16A								1,557,195,255,000.00	149,013,900	2,722,627,800	
NBK16I On 25/07/2016 Spot Bond				100.72067		100.70027			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.63000	99.48769	10.61000	99.58149			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				100.29948		100.27980			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			9.57000	101.32039	9.55000	101.36877			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				101.31673		101.29683			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			9.97500	100.96437	9.95500	101.03303			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				101.01420		100.99285			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.70000	100.62962	10.68000	100.72510		7,248,813,440,000.00	677,459,200	2,739,518,400	
Total NBK20A SPOT								7,248,813,440,000.00	677,459,200	2,739,518,400	
Total For NBK20A								7,248,813,440,000.00	677,459,200	2,739,518,400	
NBK20I On 25/06/2021 Spot Bond				101.51637		101.49531		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21I On 21/07/2027 Spot Bond			10.90000	99.61391	10.88000	99.71511		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				100.56201		100.54183		0.00	0	0	
Total NBK21B SPOT								0.00	0	0	
Total For NBK21B								0.00	0	0	
NBK22I On 12/02/2018 Spot Bond				100.56548		100.54417		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				100.58005		100.55820		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				100.60903		100.58690		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				100.61993		100.59659		0.00	0	0	
Total NBK25B SPOT								0.00	0	0	
Total For NBK25B								0.00	0	0	
NBK26I On 22/04/2026 Spot Bond				101.07820		101.05466		0.00	0	0	
Total NBK26B SPOT								0.00	0	0	
Total For NBK26B								0.00	0	0	
NBK27I On 01/06/2018 Spot Bond				100.14582		100.12448		0.00	0	0	
Total NBK27B SPOT								0.00	0	0	
Total For NBK27B								0.00	0	0	
NBK2A On 15/09/2015 Spot Bond			7.19000	105.13004	7.16500	105.10993		129,664,460,000.00	18,034,000	2,214,768,000	
Total NBK2A SPOT								129,664,460,000.00	18,034,000	2,214,768,000	
Total For NBK2A								129,664,460,000.00	18,034,000	2,214,768,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B On 15/09/2015 Spot Bond				101.96887		101.94983			0.00	1,636,800,000	409,200,000
Total NBK2B SPOT									0.00	1,636,800,000	409,200,000
Total For NBK2B									0.00	1,636,800,000	409,200,000
NBK3A On 09/09/2019 Spot Bond			9.19000	107.20122	9.18500	107.19223		3,562,531,070,000.00		387,653,000	6,131,106,000
Total NBK3A SPOT								3,562,531,070,000.00		387,653,000	6,131,106,000
Total For NBK3A								3,562,531,070,000.00		387,653,000	6,131,106,000
NBK4 On 28/10/2024 Spot Bond			11.02500	38.45838	11.00500	38.51072			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.13161		101.10798			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.96500	105.01592	7.97500	104.98837		15,930,000,000,000.00		2,000,000,000	500,000,000
Total NBK9A SPOT								15,930,000,000,000.00		2,000,000,000	500,000,000
Total For NBK9A								15,930,000,000,000.00		2,000,000,000	500,000,000
NBK9B On 23/03/2016 Spot Bond				101.56263		101.54173			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				98.46625		98.44777			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.12696		100.01984			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				100.94643		100.92410			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				100.90784		100.88534			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				94.99372		94.97461			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.49874		100.47573			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				101.65016		101.62860			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				101.57824		101.55881			0.00	0	200,000,000
Total NCLN76 SPOT									0.00	0	200,000,000
Total For NCLN76									0.00	0	200,000,000
NCLN7 On 09/10/2017 Spot Bond				101.89628		101.87468			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				101.51266		101.49289			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.49962		101.47957			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				101.49857		101.47853			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				100.80697		100.78594			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				101.72704		101.70398			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			10.19500	107.58283	10.17500	107.66804			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				101.71642		101.69350			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			10.23000	106.40435	10.21000	106.49292			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.72704		101.70398			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				101.55278		101.53202			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				101.66678		101.64560			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				101.74404		101.72076			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				101.76528		101.74171			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.12751		100.10624			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				101.29399		101.27201			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				101.41602		101.39312			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			7.79000	99.80829	7.76500	99.78771			295,534,683,000.00	37,937,700	73,075,400
Total NED11 SPOT									295,534,683,000.00	37,937,700	73,075,400
Total For NED11									295,534,683,000.00	37,937,700	73,075,400
NED13 On 25/07/2023 Spot Bond				101.07466		101.04932			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				98.90535		98.87881			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			10.32000	104.86550	10.31500	104.85140			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				98.68031		98.65204				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				103.39271		103.36787				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				101.29103		101.26616				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				101.82783		101.80066				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			11.49000	101.37524	11.47000	101.41679				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				101.16148		101.14267				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	119.66584	9.44500	119.63583				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	1,200,000,000	600,000,000
Total NHM001 SPOT										0.00	1,200,000,000	600,000,000
Total For NHM001										0.00	1,200,000,000	600,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.18000	173.86125	2.17000	173.84678				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.56000	113.04865	2.55000	113.12008				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB12 On 07/12/2033 Spot Bond			3.45000	189.96786	3.45000	189.92835			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			2.95000	109.38660	2.94000	109.45421			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			3.19000	144.06544	3.15000	144.65414			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			3.10000	155.95539	3.06000	156.57216			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			8.99000	102.54568	8.97000	102.59952			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.62000	103.53196	9.60000	103.58163			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.80657		100.78718			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.29779		100.27759			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.30796		100.28709			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.30188		100.28142			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.31971		100.29806			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.82000	104.45475	9.80000	104.52711			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2050 Spot Bond				100.31404		100.29276			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				100.30999		100.28899			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				100.33702		100.31420			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.02000	103.52277	10.00000	103.57066			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				100.31809		100.29654			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				100.32012		100.29844			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				100.35439		100.33041			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.39474		100.36806			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				100.37018		100.34516			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				100.32619		100.30411			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			8.91000	112.50497	8.90500	112.49276		662,045,967,000.00		74,303,700	743,107,400
Total NRA018 SPOT								662,045,967,000.00		74,303,700	743,107,400
Total For NRA018								662,045,967,000.00		74,303,700	743,107,400
NRA02: On 31/10/2022 Spot Bond			9.67500	117.39458	9.65500	117.47460		5,934,894,615,000.00		613,425,800	1,213,425,800
Total NRA022 SPOT								5,934,894,615,000.00		613,425,800	1,213,425,800
Total For NRA022								5,934,894,615,000.00		613,425,800	1,213,425,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.07500	177.44632	2.06500	177.52577			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			10.70000	114.14430	10.68000	114.26296		451,746,510,000.00		42,219,300	2,597,238,600
Total NRA028 SPOT								451,746,510,000.00		42,219,300	2,597,238,600
Total For NRA028								451,746,510,000.00		42,219,300	2,597,238,600
NTC12 On 25/08/2016 Spot Bond				100.99626		100.97533			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				101.68004		101.65830			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.11206		100.09055			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.10947		100.08735			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				100.96926		100.94636			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				100.26997		100.24482			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				100.33202		100.30174			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.79022	100.00000	16.74954			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	91.47081	100.00000	91.24550			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			7.28000	103.44898	7.25500	103.43205			0.00	0	5,200,000,000
Total OML01 SPOT									0.00	0	5,200,000,000
Total For OML01									0.00	0	5,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				100.24600		100.22214			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			10.14000	99.61050	10.12000	99.64986			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				102.05564		102.03230			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			10.30500	102.64743	10.28500	102.68959		209,436,759,000.00		20,323,800	1,520,323,800
Total OML05 SPOT								209,436,759,000.00		20,323,800	1,520,323,800
Total For OML05								209,436,759,000.00		20,323,800	1,520,323,800
OML06 On 19/03/2027 Spot Bond			10.86000	102.36404	10.83500	102.44771			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.45000	102.31442	11.43000	102.39557			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	56.27965	100.00000	56.14331			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				101.12000		101.11000			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	112.47600	10.00000	112.44700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.01917		100.00003			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				100.68273		100.66309			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.53403		100.51339			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM20 On 02/03/2016 Spot Bond				100.11641		100.09698				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.12445		100.10312				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.51725		101.49600				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				100.92556		100.90223				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.01214		100.99044				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			9.87500	101.78246	9.85500	101.84275				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				100.89926		100.87800				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				100.90973		100.88823				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				100.93300		100.91095				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.03300		101.00860				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.05624		101.03129				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01 On 30/04/2016 Spot Bond				100.81383		100.78985			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.27000	43.45755	8.25000	43.53386			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			6.29000	99.87952	6.26500	99.86287		138,380,000,000,000.00	22,000,000,000	98,738,856,400	
Total R158 SPOT								18,380,000,000,000.00	22,000,000,000	98,738,856,400	
Total For R158								18,380,000,000,000.00	22,000,000,000	98,738,856,400	
R158P On 15/09/2015 Spot Bond			6.79500	99.86985	6.80500	99.85107			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			6.89500	106.14154	6.90500	106.11182		282,858,086,745,500.00	41,023,652,900	238,678,581,800	
Total R159 SPOT								12,858,086,745,500.00	41,023,652,900	238,678,581,800	
Total For R159								12,858,086,745,500.00	41,023,652,900	238,678,581,800	
R159P On 15/09/2016 Spot Bond			6.72500	93.48191	6.73500	93.45587			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			8.45000	116.96554	8.43000	117.09721		036,344,249,430,000.00	2,134,478,609,400	1,852,808,188,300	
Total R186 SPOT								16,344,249,430,000.00	134,478,609,400	352,808,188,300	
Total For R186								16,344,249,430,000.00	134,478,609,400	352,808,188,300	
R187P On 21/12/2026 Spot Bond			8.19000	40.42382	8.17000	40.50270			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			8.11000	37.65984	8.09000	37.74069			0.00	0	0
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.67000	291.70943	1.66000	291.85286		6,173,217,792,000.00	3,696,537,600	17,697,928,100	
Total R197 SPOT								6,173,217,792,000.00	3,696,537,600	17,697,928,100	
Total For R197								6,173,217,792,000.00	3,696,537,600	17,697,928,100	
R202 On 07/12/2033 Spot Bond			1.85000	237.13356	1.85000	237.08712		1,066,904,805,000.00	576,705,300	259,230,297,400	
Total R202 SPOT								1,066,904,805,000.00	576,705,300	259,230,297,400	
Total For R202								1,066,904,805,000.00	576,705,300	259,230,297,400	
R203 On 28/02/2023 Spot Bond			8.28000	97.25648	8.25500	97.36966		987,257,820,400,000.00	360,779,930,000	369,310,585,300	
Total R203 SPOT								17,257,820,400,000.00	360,779,930,000	369,310,585,300	
Total For R203								17,257,820,400,000.00	360,779,930,000	369,310,585,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			7.34500	101.51590	7.34500	101.49600			018,776,405,300,000.00	1,364,026,740,000	1,725,435,857,400
Total R203 SPOT									18,776,405,300,000.00	364,026,740,000	725,435,857,400
Total For R203									18,776,405,300,000.00	364,026,740,000	725,435,857,400
R2030 On 31/01/2030 Spot Bond			8.84500	94.02862	8.82000	94.19841			148,838,574,250,000.00	129,885,650,000	680,917,375,800
Total R2030 SPOT									18,838,574,250,000.00	129,885,650,000	680,917,375,800
Total For R2030									18,838,574,250,000.00	129,885,650,000	680,917,375,800
R2032 On 31/03/2032 Spot Bond			8.93000	97.79674	8.91000	97.93755			929,562,341,300,000.00	216,076,410,000	468,402,640,900
Total R2032 SPOT									29,562,341,300,000.00	216,076,410,000	468,402,640,900
Total For R2032									29,562,341,300,000.00	216,076,410,000	468,402,640,900
R2035 On 28/02/2035 Spot Bond			9.01500	98.91784	8.99500	99.07426			574,003,080,000,000.00	63,672,000,000	94,078,000,000
Total R2035 SPOT									4,003,080,000,000.00	63,672,000,000	94,078,000,000
Total For R2035									4,003,080,000,000.00	63,672,000,000	94,078,000,000
R2037 On 31/01/2037 Spot Bond			9.03000	95.90298	9.01000	96.06088			073,656,164,000,000.00	118,898,800,000	580,847,819,000
Total R2037 SPOT									3,656,164,000,000.00	118,898,800,000	580,847,819,000
Total For R2037									3,656,164,000,000.00	118,898,800,000	580,847,819,000
R204 On 21/12/2018 Spot Bond			7.69000	102.59312	7.68500	102.58634			129,241,531,209,000.00	406,923,476,100	568,245,712,600
Total R204 SPOT									29,241,531,209,000.00	406,923,476,100	568,245,712,600
Total For R204									29,241,531,209,000.00	406,923,476,100	568,245,712,600
R2044 On 31/01/2044 Spot Bond			9.07000	97.66731	9.05500	97.79185			072,223,204,000,000.00	448,977,200,000	631,977,108,100
Total R2044 SPOT									2,223,204,000,000.00	448,977,200,000	631,977,108,100
Total For R2044									2,223,204,000,000.00	448,977,200,000	631,977,108,100
R2048 On 28/02/2048 Spot Bond			9.05500	97.01079	9.03500	97.19003			116,499,944,300,000.00	233,738,260,000	539,211,340,800
Total R2048 SPOT									16,499,944,300,000.00	233,738,260,000	539,211,340,800
Total For R2048									16,499,944,300,000.00	233,738,260,000	539,211,340,800
R207 On 15/01/2020 Spot Bond			7.94000	98.57177	7.92000	98.62228			412,295,794,400,000.00	555,704,760,000	625,104,784,500
Total R207 SPOT									12,295,794,400,000.00	555,704,760,000	625,104,784,500
Total For R207									12,295,794,400,000.00	555,704,760,000	625,104,784,500
R208 On 31/03/2021 Spot Bond			8.07500	97.11967	8.05500	97.18377			385,520,156,165,000.00	47,742,434,200	619,432,332,600
Total R208 SPOT									15,520,156,165,000.00	47,742,434,200	619,432,332,600
Total For R208									15,520,156,165,000.00	47,742,434,200	619,432,332,600
R209 On 31/03/2036 Spot Bond			8.96500	77.44810	8.94500	77.57933			422,138,952,450,000.00	604,811,930,000	760,963,414,200
Total R209 SPOT									22,138,952,450,000.00	604,811,930,000	760,963,414,200
Total For R209									22,138,952,450,000.00	604,811,930,000	760,963,414,200
R210 On 31/03/2028 Spot Bond			1.70000	180.86120	1.66000	181.60219			6,949,345,000,000.00	4,087,850,000	42,767,064,100
Total R210 SPOT									6,949,345,000,000.00	4,087,850,000	42,767,064,100
Total For R210									6,949,345,000,000.00	4,087,850,000	42,767,064,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.02000	134.40879	1.02000	134.38551			1,589,645,112,000.00	1,558,475,600	55,254,557,500
Total R211 SPOT												1,589,645,112,000.00	1,558,475,600	55,254,557,500
Total For R211												1,589,645,112,000.00	1,558,475,600	55,254,557,500
R212	On	31/01/2022	Spot Bond			1.67000	140.02506	1.67000	139.99835			305,319,587,000.00	182,826,100	150,522,255,900
Total R212 SPOT												305,319,587,000.00	182,826,100	150,522,255,900
Total For R212												305,319,587,000.00	182,826,100	150,522,255,900
R213	On	28/02/2031	Spot Bond			8.87000	84.57123	8.84500	84.73604			879,539,797,800,000.00	99,158,940,000	553,830,304,700
Total R213 SPOT												'9,539,797,800,000.00	99,158,940,000	553,830,304,700
Total For R213												'9,539,797,800,000.00	99,158,940,000	553,830,304,700
R214	On	28/02/2041	Spot Bond			9.00000	75.31144	8.97500	75.49086			986,195,240,000,000.00	220,688,360,000	326,616,728,300
Total R214 SPOT												16,195,240,000,000.00	220,688,360,000	326,616,728,300
Total For R214												16,195,240,000,000.00	220,688,360,000	326,616,728,300
R228C	On	15/09/2015	Spot Bond			6.79500	99.86985	6.80500	99.85107			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			6.71500	96.63009	6.72500	96.60787			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			6.72500	93.48191	6.73500	93.45587			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			6.73500	98.11712	6.74500	98.09659			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			6.71500	94.95271	6.72500	94.92835			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			6.77500	91.79978	6.78500	91.77165			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			7.32000	87.96187	7.32000	87.94459			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			7.37000	84.76271	7.37000	84.74595			0.00	0	0
Total R332C SPOT												0.00	0	0
Total For R332C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R333C On 21/06/2018 Spot Bond			7.69500	81.04044	7.69000	81.03460				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.67500	78.08731	7.67000	78.08360				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			7.65500	75.25629	7.65000	75.25456				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			7.64500	72.51195	7.64000	72.51206				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			7.90000	69.02686	7.88000	69.07584				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			7.88000	66.47145	7.86000	66.52506				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			7.99500	63.54390	7.97500	63.60104				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			7.96500	61.21225	7.94500	61.27324				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			7.93500	58.98318	7.91500	59.04768				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			7.90500	56.85170	7.88500	56.91941				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			7.86500	54.85415	7.84500	54.92483				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			7.82500	52.94719	7.80500	53.02059				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C On 21/06/2024 Spot Bond			8.39000	48.58034	8.37000	48.65143			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.35000	46.79094	8.33000	46.86396			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			8.31000	45.08478	8.29000	45.15954			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			8.27000	43.45755	8.25000	43.53386			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			8.23000	41.90518	8.21000	41.98285			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			8.19000	40.42382	8.17000	40.50270			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			8.15000	39.00985	8.13000	39.08978			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			8.11000	37.65984	8.09000	37.74069			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				102.65746		102.63337			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				103.44573		103.42097			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				102.28752		102.26326			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				99.95377		99.93075			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	29.21985	100.00000	29.14906				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	23.44687	100.00000	23.39007				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	34.56456	100.00000	34.48083				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	87.47655	100.00000	87.27120				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	45.56965	100.00000	45.45925				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	19.61245	100.00000	19.56494				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	28.35381	100.00000	28.27826		750,000,000,000,000.00		77,500,000,000	25,000,000,000	
Total RDF01U SPOT								50,000,000,000,000.00		77,500,000,000	25,000,000,000	
Total For RDF01U								50,000,000,000,000.00		77,500,000,000	25,000,000,000	
RDF02 On 04/12/2020 Spot Bond			100.00000	8.58780	100.00000	8.56294				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.66159	100.00000	15.61986				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.68874	100.00000	12.65493				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.76149	100.00000	9.73548				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				99.93901		99.91861				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				101.75865		101.73838			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.26108		100.23889			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				100.27396		100.25068			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				100.27892		100.25860			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				103.27945		103.25993			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				101.51657		101.49606			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				100.26677		100.24767			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				100.27756		100.25768			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				100.84070		100.82000			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				100.40431		100.38140			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				100.35834		100.33942			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				101.02947		101.00788			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED10 On 13/06/2017 Spot Bond				99.83097		99.80285			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.23483		100.20542			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	20.29817	100.00000	20.24846			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.91563	100.00000	12.88399			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.92335	100.00000	9.89904			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.77861	100.00000	8.75711			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.24136		101.21985			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				100.75326		100.73073			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.02777		100.00787			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				101.34071		101.31963			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.23306		100.21129			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.02049		99.99987			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES31 On 02/10/2015 Spot Bond				101.29741		101.27754				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.04978		101.02778				0.00	14,000,000	14,000,000
Total RES32 SPOT										0.00	14,000,000	14,000,000
Total For RES32										0.00	14,000,000	14,000,000
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				90.43388		90.37939				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				84.74977		84.70625				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				95.43383		95.36653				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				94.86889		94.79815				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				102.16552		102.13353				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				85.25718		85.20189				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				97.40596		97.35165				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	102.92606	12.35000	102.89255				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	15.50186	100.00000	15.46430				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP026 On 13/06/2016 Spot Bond				100.35040		100.32729			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	8.76011	100.00000	8.73865			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	38.17792	100.00000	38.08543			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	87.41093	100.00000	87.20379			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.94125	100.00000	13.90747			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	41.21278	100.00000	41.11294			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				105.07007		105.02295			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				59.98296		59.89534			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			9.44500	106.04155	9.42500	106.10180		1,667,845,325,000.00	176,585,000	946,485,000	
Total RW21 SPOT								1,667,845,325,000.00	176,585,000	946,485,000	
Total For RW21								1,667,845,325,000.00	176,585,000	946,485,000	
RW23 On 10/12/2023 Spot Bond			9.80000	100.69432	9.77500	100.80605		3,228,462,020,000.00	329,434,900	329,434,900	
Total RW23 SPOT								3,228,462,020,000.00	329,434,900	329,434,900	
Total For RW23								3,228,462,020,000.00	329,434,900	329,434,900	
RW28 On 10/12/2028 Spot Bond			10.13000	103.31649	10.10500	103.47020		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				97.97658		97.95704		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			8.09500	106.19998	8.10500	106.16548			1,894,842,791,500.00	234,075,700	450,951,400
Total SBK12 SPOT									1,894,842,791,500.00	234,075,700	450,951,400
Total For SBK12									1,894,842,791,500.00	234,075,700	450,951,400
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.47600	10.00000	112.44700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.32577		101.30418			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			9.59500	102.71257	9.59500	102.68627			5,597,860,208,500.00	583,414,300	583,414,300
Total SBK14 SPOT									5,597,860,208,500.00	583,414,300	583,414,300
Total For SBK14									5,597,860,208,500.00	583,414,300	583,414,300
SBK15 On 23/01/2022 Spot Bond				101.68817		101.66625			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				99.18225		99.15929			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				99.97861		99.95346			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.73692		98.70946			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.07973		101.05587			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.15975		100.04756			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				101.11144		101.08457			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				100.47622		100.44915			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2027 Spot Bond			11.88000	101.74109	11.85500	101.82184			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.19000	101.66870	9.18500	101.65492		5,098,832,560,000.00		554,824,000	3,243,220,700
Total SBK9 SPOT								5,098,832,560,000.00		554,824,000	3,243,220,700
Total For SBK9								5,098,832,560,000.00		554,824,000	3,243,220,700
SBN27 On 15/09/2015 Spot Bond			7.78000	99.85102	7.75500	99.83032			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			8.21500	99.84270	8.22500	99.82005			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			7.54000	99.85561	7.51500	99.83556			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			8.74500	98.94820	8.74500	98.92519			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			7.68500	99.85284	7.66000	99.83239			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			8.25500	99.84194	8.26500	99.81918			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				99.86172		99.84174			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				101.45885		101.43639			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			8.22500	105.34831	8.18500	105.39966		333,880,715,000.00		40,593,400	240,593,400
Total SBS13 SPOT								333,880,715,000.00		40,593,400	240,593,400
Total For SBS13								333,880,715,000.00		40,593,400	240,593,400
SBS15 On 26/04/2016 Spot Bond				101.28366		101.26406			0.00	2,000,000,000	500,000,000
Total SBS15 SPOT									0.00	2,000,000,000	500,000,000
Total For SBS15									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
SBS16 On 22/09/2018 Spot Bond				101.63370		101.61223			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.78328		102.76260			0.00	0	500,000,000
Total SBS18 SPOT									0.00	0	500,000,000
Total For SBS18									0.00	0	500,000,000
SBS19 On 23/06/2021 Spot Bond			9.83500	103.60777	9.81500	103.66827			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			10.35000	101.22588	10.33000	101.32412		4,176,030,420,000.00		403,481,200	738,362,400
Total SBS20 SPOT								4,176,030,420,000.00		403,481,200	738,362,400
Total For SBS20								4,176,030,420,000.00		403,481,200	738,362,400
SBS21 On 15/05/2026 Spot Bond				100.51752		100.49364			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				100.39838		100.37684			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.30374		101.28283			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.01000	102.12198	8.95500	102.26771		9,526,124,335,000.00		1,057,283,500	8,506,767,000
Total SBS25 SPOT								9,526,124,335,000.00		1,057,283,500	8,506,767,000
Total For SBS25								9,526,124,335,000.00		1,057,283,500	8,506,767,000
SBS26 On 28/02/2017 Spot Bond			100.00000	30.35662	100.00000	30.28980			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			9.82000	102.26420	9.79500	102.38070		8,886,476,430,000.00		904,936,500	3,474,936,500
Total SBS27 SPOT								8,886,476,430,000.00		904,936,500	3,474,936,500
Total For SBS27								8,886,476,430,000.00		904,936,500	3,474,936,500
SBS28 On 23/04/2017 Spot Bond				100.70966		100.68913			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.04000	100.97050	8.98500	101.11744			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3 On 25/05/2026 Spot Bond			10.36000	88.55365	10.34000	88.64491			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				98.80539		98.78483			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			10.10000	100.18277	10.08000	100.28983			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				101.60827		101.58802			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				101.65255		101.63174			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			10.25000	103.87095	10.23000	103.95819			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.93850		100.91750			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.78420		100.76240			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			9.33000	96.08302	9.26000	96.29989			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			10.47000	92.86847	10.38000	93.34540			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			11.22000	90.39870	11.19500	90.53444			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			9.84500	96.99480	9.82500	97.05737		7,152,864,075,500.00	726,547,900	1,306,547,900	
Total SBS4 SPOT								7,152,864,075,500.00	726,547,900	1,306,547,900	
Total For SBS4								7,152,864,075,500.00	726,547,900	1,306,547,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9 On 07/07/2016 Spot Bond			7.48500	105.03773	7.49500	105.00861			0.00	0	592,250,000
Total SBS9 SPOT									0.00	0	592,250,000
Total For SBS9									0.00	0	592,250,000
SBSI11 On 07/12/2023 Spot Bond			2.28000	279.86597	2.27000	279.99741			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.63000	133.29288	1.63000	133.26761			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	26.34004	100.00000	26.27624			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.17188		101.15150			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	40.27044	100.00000	40.17288			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			2.29000	132.09980	2.29000	132.07239			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCB On 03/04/2017 Spot Bond			6.50000	102.79986	6.50000	102.78189			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.92085		100.90069			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				102.93111		102.90869			0.00	0	700,000,000
Total SHS04 SPOT									0.00	0	700,000,000
Total For SHS04									0.00	0	700,000,000
SHS05 On 29/06/2017 Spot Bond			8.84500	101.51954	8.84500	101.49554			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.98812		100.96767			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.38636		101.36484			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				101.55702		101.53622			0.00	1,600,000,000	0
Total SHS08 SPOT									0.00	1,600,000,000	0
Total For SHS08									0.00	1,600,000,000	0
SHS11L On 19/11/2016 Spot Bond			100.00000	34.39674	100.00000	34.31342			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	112.47600	10.00000	112.44700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				99.87775		99.85716			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				100.43197		100.41221			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	60.82179	100.00000	60.67445			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS17I On 30/09/2016 Spot Bond			100.00000	47.25708	100.00000	47.14260			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	39.14304	100.00000	39.04821			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			9.68500	100.79343	9.68500	100.76753			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.12511		101.10165			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				100.34399		100.32069			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				101.51665		101.49380			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				101.57461		101.55094			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			9.97500	101.33543	9.95500	101.38327		997,500,000.00	100,000	6,200,000	
Total SHS25 SPOT								997,500,000.00	100,000	6,200,000	
Total For SHS25								997,500,000.00	100,000	6,200,000	
SHS26 On 29/06/2020 Spot Bond				101.53543		101.51260		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			8.14500	101.93776	8.15500	101.90670		286,820,473,500.00	35,214,300	1,175,214,300	
Total SLI2 SPOT								286,820,473,500.00	35,214,300	1,175,214,300	
Total For SLI2								286,820,473,500.00	35,214,300	1,175,214,300	
SLI3 On 15/08/2018 Spot Bond			9.34000	98.94580	9.33500	98.93374		0.00	0	0	
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			8.74500	103.06649	8.74500	103.04252		0.00	0	3,770,000,000	
Total SNT01 SPOT								0.00	0	3,770,000,000	
Total For SNT01								0.00	0	3,770,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.38237		100.36068			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.74287		100.72164			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				100.36657		100.34613			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				100.37612		100.35515			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				100.38821		100.36426			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			8.44500	102.77274	8.44500	102.74951			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				101.22496		101.20450			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.12841		101.10660			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			9.66500	97.32474	9.64500	97.37001		4,832,500,000.00	500,000	1,060,000,000	
Total SSA06 SPOT								4,832,500,000.00	500,000	1,060,000,000	
Total For SSA06								4,832,500,000.00	500,000	1,060,000,000	
SSN00 On 01/03/2017 Spot Bond				100.15906		100.13584			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.68206		101.65796			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				100.97560		100.95258			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.64500	90.72345	9.62500	90.77821			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.64500	90.72345	9.62500	90.77821			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			9.36000	93.66507	9.34000	93.70881			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				99.78694		101.78522			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.22500	99.89198	8.22500	99.87010			0.00	0	200,000,000
Total SSN009 SPOT									0.00	0	200,000,000
Total For SSN009									0.00	0	200,000,000
SSN01: On 31/01/2025 Spot Bond			2.45000	114.10623	2.44000	114.17877			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			9.00000	98.91548	8.99500	98.90542			0.00	0	300,000,000
Total SSN012 SPOT									0.00	0	300,000,000
Total For SSN012									0.00	0	300,000,000
SSN01: On 26/08/2018 Spot Bond			8.50000	100.29757	8.50000	100.27464			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			10.49000	102.29876	10.47000	102.40097			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.12139		100.01513			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			10.74000	72.22452	10.71500	72.35089			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.05344		101.03091			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02(On 16/01/2019 Spot Bond				101.08741		101.06640			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02(On 25/09/2019 Spot Bond				101.67510		101.65186			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02(On 16/10/2019 Spot Bond				101.21547		101.19203			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				99.47944		99.45355			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				100.32569		100.30392			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03(On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03(On 17/03/2020 Spot Bond				99.79576		99.77312			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03(On 02/06/2020 Spot Bond				100.13566		100.02720			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SY124(On 08/09/2015 Spot Bond				100.00000	0.00000	99.98216			0.00	0	0
Total SY1248 SPOT									0.00	0	0
Total For SY1248									0.00	0	0
SY124(On 10/09/2015 Spot Bond				99.96453		99.94679			0.00	0	0
Total SY1249 SPOT									0.00	0	0
Total For SY1249									0.00	0	0
SY125(On 16/09/2015 Spot Bond				99.85911		99.84149			0.00	0	0
Total SY1250 SPOT									0.00	0	0
Total For SY1250									0.00	0	0
SY125(On 20/10/2015 Spot Bond				99.25195		99.23414			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1254 On 27/10/2015 Spot Bond				99.10818		99.08998			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				99.08949		99.07128			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				98.98004		98.96183			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				98.75034		98.73223			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				98.72910		98.71094			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				98.73034		98.71220			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				98.70895		98.69077			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				100.24560		100.22666			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SY1263 On 08/12/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0
Total SY1263 SPOT									0.00	0	0
Total For SY1263									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.75000	99.59480	6.72500	99.57802			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			9.10000	103.29837	9.08000	103.40286		146,474,510,000.00		16,096,100	29,448,800
Total SZ25 SPOT								146,474,510,000.00		16,096,100	29,448,800
Total For SZ25								146,474,510,000.00		16,096,100	29,448,800
T12A10 On 21/02/2048 Spot Bond				100.37374		100.35290			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A11 On 21/02/2048 Spot Bond				100.39940		100.37675			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			9.59000	98.62606	9.57000	98.66483			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	84.30211	100.00000	84.11225			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				100.95533		100.93526			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				100.71514		100.69494			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				99.70311		99.59621			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				101.47436		101.45509			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				101.54899		101.52875			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				100.36694					0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	95.20203	100.00000	95.05668			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				100.81476		100.79521			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				100.82040		100.80071			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				101.30594		101.28482			0.00	0	0
Total TFS135 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				101.33898		101.31733				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			7.79500	101.73878	7.80500	101.70914				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.00400		100.98302				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				101.03094		101.00940				0.00	2,840,000,000	710,000,000
Total TH10A2 SPOT										0.00	2,840,000,000	710,000,000
Total For TH10A2										0.00	2,840,000,000	710,000,000
TH10A On 18/07/2017 Spot Bond			7.83000	101.09122	7.83000	101.07011				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				100.98918		100.96850				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				101.02286		101.00148				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				101.03786		101.01550				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				100.98918		100.96850				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				101.02286		101.00148				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	100.99900	7.16000	100.97970				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				101.08880		101.06608				0.00	0	0
Total TH10B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				101.08342		101.06081				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				101.21243		101.18718				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				101.21612		101.19079				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				101.72038		101.68469				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				101.66045		101.62600				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				100.98783		100.96718				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.03094		101.00940				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.21475	8.73000	101.19124				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				100.75093		100.72954				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				101.02286		101.00148				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.16000	98.77277	9.15500	98.76090				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				100.59158		100.57015				0.00	0	0
Total TH11A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A7										0.00	0	0
TH11Aε On 18/07/2041 Spot Bond				101.04232		101.02050				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				101.09149		101.06872				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				101.07669		101.05422				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				101.09123		101.06842				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				101.20974		101.18455				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				101.22561		101.20009				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				101.17812		101.15355				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				101.62713		101.59336				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				101.63246		101.59858				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				101.63197		101.59821				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12Aε On 21/08/2048 Spot Bond				100.36895		100.34838				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12Aε On 21/08/2019 Spot Bond				100.38089		100.35966				0.00	0	0
Total TH12A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.54000	99.24448	9.52000	99.28353				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				100.37374		100.35290				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.39045		100.36867				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			9.45000	97.46547	9.43000	97.50460				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				100.38001		100.35845				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				100.39940		100.37675				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			9.56000	96.36349	9.54000	96.40204				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.41189		100.38892				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.41189		100.38892				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				100.42119		100.39733				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				100.42119		100.39733				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.44992		100.42482				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.44992		100.42482				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				100.45989		100.43386				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				100.45940		100.43340				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				100.60314		100.56944				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				100.60314		100.56944				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				100.79792		100.76336				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				100.61350		100.57887				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				100.22167		100.20148				0.00	0	529,000,000
Total TH13A1 SPOT										0.00	0	529,000,000
Total For TH13A1										0.00	0	529,000,000
TH13A: On 21/08/2018 Spot Bond				100.22810		100.20732				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.23860		100.21687				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.69000	96.60443	9.67000	96.77116				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.25171		100.22878				0.00	0	0
Total TH13B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.27205		100.24725				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.26334		100.23935				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				101.04368		101.02184				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	6.55320	101.06155	6.53716				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.17775		101.15725				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				101.02330		101.00186				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				101.32587		101.30508				0.00	0	0
Total THE9A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.02330		101.00186				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.03689		101.01518				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.04368		101.02184				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.01515		100.99388				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				101.03689		101.01518				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.11160		101.08838				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.11160		101.08838				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.11160		101.08838				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.22019		101.19478				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.24733		101.22136				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.21341		101.18813				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				101.75502		101.71876				0.00	0	0
Total THE9D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				101.78879		101.75185			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				101.77528		101.73862			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			9.80000	89.93644	9.78000	89.97698			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	112.47600	10.00000	112.44700			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			8.39500	104.59182	8.39500	104.56846		871,062,681,500.00	103,759,700	15,103,759,700	
Total TN17 SPOT								871,062,681,500.00	103,759,700	15,103,759,700	
Total For TN17								871,062,681,500.00	103,759,700	15,103,759,700	
TN20 On 17/09/2020 Spot Bond			9.82000	102.39655	9.80000	102.44908		4,749,801,430,000.00	483,686,500	11,525,186,500	
Total TN20 SPOT								4,749,801,430,000.00	483,686,500	11,525,186,500	
Total For TN20								4,749,801,430,000.00	483,686,500	11,525,186,500	
TN20U On 14/04/2020 Spot Bond			100.00000	1.65082	100.00000	1.64682		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			10.10000	107.46856	10.06500	107.63647		52,166,109,130,000.00	5,164,961,300	17,794,961,300	
Total TN23 SPOT								52,166,109,130,000.00	5,164,961,300	17,794,961,300	
Total For TN23								52,166,109,130,000.00	5,164,961,300	17,794,961,300	
TN25 On 19/08/2025 Spot Bond			10.25000	95.89536	10.23000	95.98850		3,263,937,225,000.00	318,432,900	24,812,565,800	
Total TN25 SPOT								3,263,937,225,000.00	318,432,900	24,812,565,800	
Total For TN25								3,263,937,225,000.00	318,432,900	24,812,565,800	
TN27 On 14/11/2027 Spot Bond			10.25000	93.53037	10.23000	93.63347		2,079,026,975,000.00	202,831,900	11,169,663,800	
Total TN27 SPOT								2,079,026,975,000.00	202,831,900	11,169,663,800	
Total For TN27								2,079,026,975,000.00	202,831,900	11,169,663,800	
TN30 On 09/10/2030 Spot Bond			10.68500	102.97005	10.66000	103.12448		0.00	0	12,000,000,000	
Total TN30 SPOT								0.00	0	12,000,000,000	
Total For TN30								0.00	0	12,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.92000	102.99561	10.89500	103.17650		0.00	0	4,000,000,000	
Total TN40 SPOT								0.00	0	4,000,000,000	

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 TN40										0.00	0	4,000,000,000
TNF16 On 10/06/2016 Spot Bond				99.87476		99.94309				0.00	1,470,000,000	870,000,000
Total TNF16 SPOT										0.00	1,470,000,000	870,000,000
Total For TNF16										0.00	1,470,000,000	870,000,000
TNF18 On 22/08/2018 Spot Bond				100.18645		100.16486				0.00	0	440,500,000
Total TNF18 SPOT										0.00	0	440,500,000
Total For TNF18										0.00	0	440,500,000
TORQ1 On 15/08/2026 Spot Bond				100.55087		100.52569				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				100.48152		100.45929				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.65398		100.62388				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				100.48210		100.45985				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				100.48086		100.45890				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				100.49839		100.47563				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	112.47600	10.00000	112.44700				0.00	0	0
Total TPDA01/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 TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.36249		101.34183				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				101.31524		101.29403				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				101.31003		101.29099				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				100.60363		100.58173				0.00	0	6,000,000,000
Total TPDA05 SPOT										0.00	0	6,000,000,000
Total For TPDA05										0.00	0	6,000,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.22155	10.00000	100.19383				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.21603	9.75000	100.18900				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.21574	100.00000	10.18852				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				99.87604		99.85541				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				99.86866		99.84681				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.54426	100.00000	7.52598				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.03678	100.00000	8.01731				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				99.86456		99.84203				0.00	0	0
Total TRAB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.33230	100.00000	8.31211				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				99.86375		99.84108				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.57856	100.00000	8.55778				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				99.84080		99.81432				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.58297	100.00000	11.55491				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				99.79003		99.75512				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	14.88290	100.00000	14.84685				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.79202	100.00000	13.75860				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.15610	100.00000	0.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP17 On 03/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP17 On 17/09/2015 Spot Bond				106.75565		106.71704				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				105.53177		105.49362				0.00	0	0
Total TSP177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				99.04230		99.02352				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				98.53663		98.51810				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				98.24521		98.22634				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				97.51646		97.49807				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				97.28095		97.26271				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				96.96507		96.94646				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				96.66370		96.64485				0.00	0	5,500,000,000
Total TSP185 SPOT										0.00	0	5,500,000,000
Total For TSP185										0.00	0	5,500,000,000
TSP185 On 17/03/2016 Spot Bond				96.32678		96.30755				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				96.05759		96.03835				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				98.82043		98.80228				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				95.29074		95.27168				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				94.97617		94.95692				0.00	0	0
Total TSP191 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				94.64680		94.62733				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				97.69089		97.67285				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				93.33409		93.31477				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.68692	100.00000	14.65134				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				101.44647		101.42712				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.98976		100.97058				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				100.62403		100.60501				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.26380		100.24490				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				101.08625		101.06814				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				101.03193		101.01383				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				101.02928		101.01008				0.00	0	0
Total TWC107 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.99573		100.97762				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				100.97762		100.95952				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				100.81776		100.79859				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				100.85068		100.83219				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.37875		100.36071				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				100.33288		100.31438				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				100.33823		100.31938				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				100.27740		100.25890				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.27144		100.25334				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				100.24041		100.22192				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC121 SPOT										0.00	0	0
Total For TWC121										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.14125		101.12123				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCJ20									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.26534		100.24493			0.00	0	0
Total TWCJ21 SPOT									0.00	0	0
Total For TWCJ21									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				101.04287		101.02457			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.24575		100.22685			0.00	0	0
Total TWCM21 SPOT									0.00	0	0
Total For TWCM21									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.47500	105.31914	9.45500	105.37919		843,318,585,000.00		89,004,600	89,004,600
Total UG21 SPOT								843,318,585,000.00		89,004,600	89,004,600
Total For UG21								843,318,585,000.00		89,004,600	89,004,600
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.16841	100.00000	8.15224			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.40026	100.00000	7.37715			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	7.98097	100.00000	7.96517			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	7.31623	100.00000	7.29338			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				100.00000	0.00000	100.00000			0.00	0	0
Total VKC07 SPOT									0.00	0	0
Total For VKC07									0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478			0.00	0	0
Total VKC07U SPOT									0.00	0	0
Total For VKC07U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				103.26971		103.24990			0.00	0	0
Total VKC08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.49596		101.47519				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				100.80090		100.78137				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond			100.00000	72.16648	100.00000	100.00000				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.60959		100.58749				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				100.61042		100.58829				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.71978		101.69938				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				101.48819		101.46591				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				100.60055		100.57879				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	99.97823				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	7.67224	100.00000	7.65705				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.08778	100.00000	7.06566				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	7.48480	100.00000	7.46998				0.00	0	0
Total VPB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB01U										0.00	0	0
VPB021 On 20/04/2023 Spot Bond			100.00000	7.00375	100.00000	6.98189				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.28500	107.02461	7.29500	106.99658			234,130,429,500.00	32,138,700	2,461,877,400	
Total WS04 SPOT									234,130,429,500.00	32,138,700	2,461,877,400	
Total For WS04									234,130,429,500.00	32,138,700	2,461,877,400	
WS05 On 01/08/2018 Spot Bond			1.56000	241.45270	1.56000	241.40735			62,400,000,000.00	40,000,000	10,000,000	
Total WS05 SPOT									62,400,000,000.00	40,000,000	10,000,000	
Total For WS05									62,400,000,000.00	40,000,000	10,000,000	
WSP2 On 28/05/2017 Spot Bond			7.83500	104.33899	7.83500	104.31720			133,864,892,500.00	17,085,500	4,517,085,500	
Total WSP2 SPOT									133,864,892,500.00	17,085,500	4,517,085,500	
Total For WSP2									133,864,892,500.00	17,085,500	4,517,085,500	
WSP3 On 28/05/2019 Spot Bond			8.24500	104.87381	8.24000	104.86679			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			8.56500	104.15602	8.54500	104.20952			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			8.77500	103.49041	8.75500	103.55541			111,879,495,000.00	12,749,800	12,749,800	
Total WSP5 SPOT									111,879,495,000.00	12,749,800	12,749,800	
Total For WSP5									111,879,495,000.00	12,749,800	12,749,800	
Z020 On 19/10/2015 Spot Bond			6.17000	99.31170	6.14500	99.29787			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			7.63500	73.77175	7.63000	73.77116			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	89.68059	100.00000	89.46078			0.00	0	0	
Total ZA021 SPOT									0.00	0	0	
Total For ZA021									0.00	0	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	48.87346	100.00000	48.78074			0.00	0	0	
Total ZA029 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ZA029									0.00	0	0
Total for SPOT									74,962,470,994,787,200.00	7,867,420,339,300	614,115,384,800
Total for SPOT :									74,962,470,994,787,200.00	7,867,420,339,300	614,115,384,800
Total Futures									74962471109022500.00	867,420,340,433	614,115,839,755
Total Options									879660.80	640	66,807
Grand Total:									74,962,471,109,902,100.00	867,420,341,073	614,115,906,562