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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2015

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			9.67783	82.79803	9.76158	82.19538			0.00	0	6,561
ES33 On 04/02/2016 Bond Future			9.76230	84.17225	9.84860	83.56069			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.83469	81.87206	9.92365	81.25011			0.00	0	0
Total ES33 Future									0.00	0	6,561
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			5,738.00000	5.73800	5,135,350		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			5,658.77000	5.65877	5,056,120		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			5,817.33000	5.81733	5,214,680		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			1,125.21000	1.12521	1,736,770		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			987.08000	0.98708	1,598,640		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			1,056.19000	1.05619	1,667,750		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			596.83000	0.59683	1,218,780		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			459.19000	0.45919	1,081,140		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			528.06000	0.52806	1,150,010		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,561
I2025	On	05/11/2015	Bond Future			122.36438	122.36438	122.18500	122.18500			0.00	0	612
I2025	On	04/02/2016	Bond Future			123.18531	123.18531	123.00419	123.00419			0.00	0	0
Total I2025 Future												0.00	0	612
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			805.00000	0.80500	625,620		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			815.00000	0.81500	635,620		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			825.00000	0.82500	645,620		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			2,985.81000	2.98581	2,804,690		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			2,995.81000	2.99581	2,814,690		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			3,005.81000	3.00581	2,824,690		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	612
I2033	On	05/11/2015	Bond Future			101.92685	101.92685	101.86209	101.86209			0.00	0	0
I2033	On	04/02/2016	Bond Future			103.62693	103.62693	103.56237	103.56237			0.00	0	0
I2033	On	05/05/2016	Bond Future			104.48121	104.48121	104.41615	104.41615			0.00	0	0
Total I2033 Future												0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			537.91000	0.53791	473,150		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			547.91000	0.54791	483,150		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			527.91000	0.52791	463,150		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			1,162.37000	1.16237	1,226,930		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			1,152.37000	1.15237	1,216,930		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			1,172.37000	1.17237	1,236,930		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	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			2,026.15000	2.02615	2,091,210		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			2,016.15000	2.01615	2,081,210		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			2,006.15000	2.00615	2,071,210		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	0
I2038	On	05/11/2015	Bond Future			126.30507	126.30507	125.34203	125.34203			0.00	0	7,604
I2038	On	04/02/2016	Bond Future			127.03916	127.03916	126.06135	126.06135			0.00	0	0
Total I2038 Future												0.00	0	7,604
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			8,647.97000	8.64797	7,684,930		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			8,657.97000	8.65797	7,694,930		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			8,667.97000	8.66797	7,704,930		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			4,928.65000	4.92865	3,950,840		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			4,938.65000	4.93865	3,960,840		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			4,948.65000	4.94865	3,970,840		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,604
I2046	On	05/11/2015	Bond Future			124.96147	124.96147	124.60939	124.60939			0.00	0	6,943
I2046	On	04/02/2016	Bond Future			127.04592	127.04592	126.68947	126.68947			0.00	0	0
Total I2046 Future												0.00	0	6,943
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			8,380.61000	8.38061	8,028,530		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			8,390.61000	8.39061	8,038,530		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			8,400.61000	8.40061	8,048,530		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			1,300.53000	1.30053	944,080		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			1,310.53000	1.31053	954,080		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			1,320.53000	1.32053	964,080		0.00	0	0

Contract 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	6,943
I2050	On	05/11/2015	Bond Future			132.97873	132.97873	132.26054	132.26054			0.00	0	5,431
I2050	On	04/02/2016	Bond Future			133.66825	133.66825	132.93967	132.93967			0.00	0	0
Total I2050 Future												0.00	0	5,431
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			12,729.46000	12.72946	12,011,270		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			12,739.46000	12.73946	12,021,270		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			12,749.46000	12.74946	12,031,270		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			5,050.33000	5.05033	4,321,750		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			5,060.33000	5.06033	4,331,750		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			5,070.33000	5.07033	4,341,750		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	5,431
R186	On	05/11/2015	Bond Future			8.17396	120.82881	8.25190	120.20615		9.02	168,435,361.14	1,394	32,663
R186	On	04/02/2016	Bond Future			8.22672	117.53658	8.30741	116.90520		9.06	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.26540	119.61802	8.34908	118.97614		8.93	0.00	0	0
R186	On	04/08/2016	Bond Future			8.30372	116.48023	8.39041	115.82868		9.06	0.00	0	0
Total R186 Future												168,435,361.14	1,394	38,028
R186	On	05/11/2015	Bond Future	9.00	Put			43.98000	0.04398	22,740	9.36	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.55	Put			421.06000	0.42106	275,390	9.15	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			4,042.81000	4.04281	4,596,770	9.24	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			168.62000	0.16862	99,920	9.24	0.00	0	10,200
R186	On	05/11/2015	Bond Future	8.85	Call			4,731.82000	4.73182	5,310,120	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			101.23000	0.10123	56,870	9.29	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			5,796.11000	5.79611	6,397,530	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			908.95000	0.90895	649,610	9.06	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			2,192.15000	2.19215	2,616,200	9.11	0.00	0	200
R186	On	05/11/2015	Bond Future	8.45	Put			629.78000	0.62978	431,170	9.11	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.50	Call			2,469.37000	2.46937	2,921,090	9.13	0.00	0	650
R186	On	05/11/2015	Bond Future	8.50	Put			517.20000	0.51720	346,260	9.13	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			2,761.22000	2.76122	3,238,210	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,307.36000	1.30736	976,470	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,251.85000	1.25185	1,550,170	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,266.98000	1.26698	942,640	9.02	0.00	0	8,650

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	8.26	Call			1,291.88000	1.29188	1,596,750	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,227.43000	1.22743	909,640	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			1,686.25000	1.68625	2,049,570	9.06	0.00	0	843
R186	On	05/11/2015	Bond Future	7.86	Put			3,436.61000	3.43661	2,899,900	8.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			495.99000	0.49599	643,970	8.93	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			2,524.90000	2.52490	2,050,220	8.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			1,136.20000	1.13620	1,415,180	9.01	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,390.50000	1.39050	1,046,820	9.01	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			1,212.58000	1.21258	1,504,350	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			129.37000	0.12937	175,360	8.84	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,386.82000	4.38682	3,810,150	8.84	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			144.54000	0.14454	195,930	8.85	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,234.97000	4.23497	3,663,700	8.85	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			259.21000	0.25921	345,160	8.89	0.00	0	674
R186	On	04/02/2016	Bond Future	7.51	Put			6,946.60000	6.94660	6,355,520	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,155.88000	1.15588	926,900	9.17	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			472.28000	0.47228	509,620	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,090.52000	7.09052	6,496,480	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			484.18000	0.48418	522,730	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,018.40000	7.01840	6,425,570	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			496.32000	0.49632	536,620	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			4,537.28000	4.53728	4,939,680	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,268.00000	3.26800	3,540,410	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,337.42000	3.33742	2,967,950	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,306.14000	3.30614	3,581,320	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,299.11000	3.29911	2,932,410	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,084.95000	1.08495	1,170,510	8.70	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,334.99000	7.33499	6,778,670	8.70	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,230.12000	3.23012	3,499,390	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,376.05000	3.37605	3,003,440	8.97	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			4,295.44000	4.29544	4,541,770	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,553.08000	3.55308	3,147,860	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			4,334.88000	4.33488	4,583,320	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,518.34000	3.51834	3,115,230	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			4,374.51000	4.37451	4,625,480	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,483.85000	3.48385	3,083,270	9.06	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												168,435,361.14	1,394	98,558
R197	On	05/11/2015	Bond Future			294.14233	294.14233	293.56421	293.56421			0.00	0	927
R197	On	04/02/2016	Bond Future			292.69418	292.69418	292.10976	292.10976			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			1,425.79000	1.42579	847,670		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			1,435.79000	1.43579	857,670		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			1,445.79000	1.44579	867,670		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			4,900.24000	4.90024	4,315,820		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			4,880.24000	4.88024	4,295,820		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			4,890.24000	4.89024	4,305,820		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			238.77464	238.77464	238.29200	238.29200			39,397,815.60	165	53,917
R202	On	04/02/2016	Bond Future			239.38248	239.38248	238.89405	238.89405			0.00	0	0
Total R202 Future												39,397,815.60	165	53,917
R202	On	05/11/2015	Bond Future	245.99	Put			7,698.00000	7.69800	7,215,360		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			7,708.00000	7.70800	7,225,360		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			7,718.00000	7.71800	7,235,360		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			1,095.95000	1.09595	607,520		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			1,105.95000	1.10595	617,520		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			1,115.95000	1.11595	627,520		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												39,397,815.60	165	53,917
R2023	On	05/11/2015	Bond Future			7.99703	100.15510	8.09582	99.62262		7.19	0.00	0	14,033
R2023	On	04/02/2016	Bond Future			8.06008	101.81739	8.16335	101.27739		6.68	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.09894	99.69139	8.20699	99.14243		6.96	0.00	0	0
Total R2023 Future												0.00	0	15,083
R2023	On	05/11/2015	Bond Future	7.99	Put			1,154.33000	1.15433	828,740	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			605.45000	0.60545	817,760	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,121.87000	1.12187	801,700	7.19	0.00	0	0

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	05/11/2015	Bond Future	8.01	Call			627.62000	0.62762	845,470	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,089.98000	1.08998	775,350	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			583.82000	0.58382	790,710	7.19	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,216.84000	1.21684	1,416,160	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,020.04000	2.02004	1,679,360	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,172.80000	1.17280	1,366,530	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,081.36000	2.08136	1,735,090	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,194.81000	1.19481	1,391,330	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,050.67000	2.05067	1,707,190	6.62	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,248.82000	2.24882	2,473,280	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,081.86000	2.08186	1,757,360	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,275.13000	2.27513	2,501,730	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,057.67000	2.05767	1,735,310	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,301.61000	2.30161	2,530,650	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,033.68000	2.03368	1,713,760	6.96	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,083
R203	On	05/11/2015	Bond Future			6.97724	103.42361	7.08456	103.23808		1.80	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.02506	105.14016	7.14962	104.95291		1.13	0.00	0	0
R203	On	05/05/2016	Bond Future			6.99212	102.83205	7.14056	102.64207		1.40	0.00	0	0
Total R203 Future												0.00	0	15,930
R203	On	05/11/2015	Bond Future	5.99	Call			0.02000	0.00002	0,030	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,913.22000	1.91322	1,727,700	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.02000	0.00002	0,040	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,895.53000	1.89553	1,710,020	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.03000	0.00003	0,040	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,877.85000	1.87785	1,692,330	1.69	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			359.33000	0.35933	469,000	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			223.76000	0.22376	146,180	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			368.22000	0.36822	479,420	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			217.66000	0.21766	141,610	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			377.00000	0.37700	489,950	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			211.46000	0.21146	137,160	1.16	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			524.44000	0.52444	612,390	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			397.46000	0.39746	295,430	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			531.69000	0.53169	620,530	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			391.95000	0.39195	290,810	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			538.99000	0.53899	629,010	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			386.50000	0.38650	286,540	1.40	0.00	0	0
Total R203 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									0.00	0	15,930
R2030 On 05/11/2015 Bond Future			8.59413	97.37229	8.66687	96.80397			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.64982	94.98187	8.72475	94.40537			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Put			1,310.88000	1.31088	742,560		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			1,231.61000	1.23161	663,290		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			1,390.24000	1.39024	821,920		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Call			116.73000	0.11673	693,230		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			193.17000	0.19317	769,670		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			269.51000	0.26951	846,010		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	10,373
R2032 On 05/11/2015 Bond Future			8.66380	97.32255	8.73647	96.71192			0.00	0	2,982
R2032 On 04/02/2016 Bond Future			8.71871	98.93783	8.79345	98.31838			0.00	0	0
R2032 On 05/05/2016 Bond Future			8.76278	96.53249	8.83974	95.90259			0.00	0	0
Total R2032 Future									0.00	0	2,982
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			6,551.12000	6.55112	5,940,490		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			6,459.14000	6.45914	5,848,510		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			6,367.28000	6.36728	5,756,650		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			858.95000	0.85895	239,500		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			775.43000	0.77543	155,980		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			692.01000	0.69201	72,560		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			1,212.63000	1.21263	1,842,530		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			1,292.53000	1.29253	1,922,430		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			1,372.33000	1.37233	2,002,230		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	2,982
R2037 On 05/11/2015 Bond Future			8.81827	99.30225	8.88580	98.67740			0.00	0	49,825
R2037 On 04/02/2016 Bond Future			8.87181	96.69344	8.94116	96.05955			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.91656	98.40655	8.98783	97.76192			0.00	0	0
Total R2037 Future									0.00	0	50,195
R2037 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	7.99	Put			8,830.61000	8.83061	8,205,760		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			8,725.23000	8.72523	8,100,380		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			8,620.02000	8.62002	7,995,170		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			1,669.76000	1.66976	1,035,870		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			1,856.87000	1.85687	1,222,980		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			1,763.25000	1.76325	1,129,360		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			199.15000	0.19915	843,780		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			19.52000	0.01952	664,150		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			109.40000	0.10940	754,030		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	50,195
R204 On 05/11/2015 Bond Future			7.35897	104.84562	7.45946	104.56792		3.12	11,533,018.20	110	24,711
R204 On 04/02/2016 Bond Future			7.42033	102.54946	7.53015	102.26851		2.55	0.00	0	0
R204 On 05/05/2016 Bond Future			7.44527	104.36530	7.56649	104.08003		2.74	0.00	0	0
Total R204 Future									11,533,018.20	110	24,711
R204 On 05/11/2015 Bond Future	6.24	Call			0.03000	0.00003	0,040	2.96	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,434.36000	3.43436	3,156,670	2.96	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.03000	0.00003	0,050	2.96	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,405.62000	3.40562	3,127,940	2.96	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.04000	0.00004	0,050	2.96	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,376.89000	3.37689	3,099,200	2.96	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			567.70000	0.56770	690,820	2.55	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			670.30000	0.67030	512,470	2.55	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			580.28000	0.58028	705,060	2.55	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			657.32000	0.65732	501,150	2.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Call			592.80000	0.59280	719,700	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			644.28000	0.64428	490,230	2.55	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,117.33000	1.11733	1,265,510	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			710.75000	0.71075	573,660	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,131.26000	1.13126	1,280,630	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			701.31000	0.70131	565,410	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,144.96000	1.14496	1,295,840	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			691.65000	0.69165	557,260	2.78	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												11,533,018.20	110	24,711
R2044	On	05/11/2015	Bond Future			8.84213	101.45058	8.90952	100.76421			0.00	0	17,516
R2044	On	04/02/2016	Bond Future			8.89227	98.75227	8.96141	98.05583			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.93413	100.50186	9.00509	99.79363			0.00	0	0
Total R2044 Future												0.00	0	17,516
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			7,194.81000	7.19481	6,508,440		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,080.92000	7.08092	6,394,550		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			6,967.25000	6.96725	6,280,880		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			385.10000	0.38510	1,081,540		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			484.47000	0.48447	1,180,910		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			285.55000	0.28555	981,990		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			149.88000	0.14988	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	657,720		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			50.51000	0.05051	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			48.68000	0.04868	756,910		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	558,350		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	17,516
R2048	On	05/11/2015	Bond Future			8.83253	100.81654	8.90502	100.05700			0.00	0	48,520
R2048	On	04/02/2016	Bond Future			8.88416	102.48977	8.95855	101.71904			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			8.92232	99.86897	8.99862	99.08508			0.00	0	0
Total R2048 Future												0.00	0	52,270
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			10,146.42000	10.14642	9,386,880		0.00	0	0

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	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			10,393.59000	10.39359	9,634,050		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			10,269.88000	10.26988	9,510,340		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			322.67000	0.32267	1,093,400		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			424.88000	0.42488	1,195,610		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			526.90000	0.52690	1,297,630		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	695,880		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			88.01000	0.08801	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			14.08000	0.01408	797,970		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			115.98000	0.11598	899,870		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	52,270
R207	On	05/11/2015	Bond Future			7.62832	100.97668	7.72801	100.62897		4.40	0.00	0	40,921
R207	On	04/02/2016	Bond Future			7.69301	99.01117	7.79968	98.65900		3.79	0.00	0	0
R207	On	05/05/2016	Bond Future			7.73547	100.76469	7.85028	100.40686		3.96	0.00	0	0
R207	On	04/08/2016	Bond Future			7.77709	98.94358	7.90103	98.58090		3.79	0.00	0	0
Total R207 Future												0.00	0	40,921
R207	On	05/11/2015	Bond Future	7.43	Call			154.03000	0.15403	222,030	4.34	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,197.90000	1.19790	918,190	4.34	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			213.72000	0.21372	302,320	4.35	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,011.19000	1.01119	752,080	4.35	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			542.15000	0.54215	717,150	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			500.44000	0.50044	327,730	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			560.31000	0.56031	739,110	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			483.82000	0.48382	314,910	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			578.82000	0.57882	761,420	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			467.57000	0.46757	302,460	4.40	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			459.23000	0.45923	545,840	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,485.90000	1.48590	1,220,340	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			470.30000	0.47030	558,730	3.70	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,463.61000	1.46361	1,199,870	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			481.54000	0.48154	571,820	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,441.51000	1.44151	1,179,620	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			259.51000	0.25951	312,560	3.66	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			2,023.48000	2.02348	1,724,360	3.66	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,261.08000	1.26108	1,419,760	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,230.86000	1.23086	1,031,710	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			832.21000	0.83221	946,930	3.92	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,740.02000	1.74002	1,496,910	3.92	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,229.15000	1.22915	1,384,920	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,261.13000	1.26113	1,059,070	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,245.06000	1.24506	1,402,280	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,245.93000	1.24593	1,045,320	3.98	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,578.17000	1.57817	1,723,910	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,260.65000	1.26065	1,043,710	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,546.19000	1.54619	1,689,390	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,286.85000	1.28685	1,067,370	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,562.13000	1.56213	1,706,600	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,273.70000	1.27370	1,055,490	3.79	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	41,098
R208	On	05/11/2015	Bond Future			7.77677	96.29479	7.87585	95.87805		5.67	12,807,207.07	133	40,181
R208	On	04/02/2016	Bond Future			7.83738	97.89298	7.94193	97.47063		5.00	0.00	0	0
R208	On	05/05/2016	Bond Future			7.87694	96.22478	7.98771	95.79550		5.30	0.00	0	0
Total R208 Future												12,807,207.07	133	40,181
R208	On	05/11/2015	Bond Future	7.76	Put			911.02000	0.91102	643,940	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,538.05000	2.53805	2,929,110	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			44.11000	0.04411	18,430	5.81	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			392.10000	0.39210	533,280	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			964.06000	0.96406	688,500	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			407.60000	0.40760	553,000	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			937.32000	0.93732	665,980	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			423.52000	0.42352	573,180	5.61	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			779.03000	0.77903	921,440	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,596.81000	1.59681	1,316,870	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			795.12000	0.79512	939,820	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,572.20000	1.57220	1,294,550	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			811.42000	0.81142	958,420	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,547.83000	1.54783	1,272,480	4.94	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,588.11000	1.58811	1,771,660	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,579.26000	1.57926	1,333,530	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,607.79000	1.60779	1,793,060	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,560.31000	1.56031	1,316,300	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,627.62000	1.62762	1,814,900	5.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	8.01	Put			1,541.52000	1.54152	1,299,520	5.30	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												12,807,207.07	133	42,381
R209	On	05/11/2015	Bond Future			8.73685	77.20340	8.80924	76.64694		14.50	24,705,088.00	320	24,850
R209	On	04/02/2016	Bond Future			8.78604	78.48471	8.86026	77.92007		14.31	0.00	0	400
R209	On	05/05/2016	Bond Future			8.82565	76.72493	8.90181	76.15070		14.59	0.00	0	0
Total R209 Future												24,705,088.00	320	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			25.21000	0.02521	33,630	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,699.20000	6.69920	6,151,160	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			26.98000	0.02698	36,060	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,614.30000	6.61430	6,066,920	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			28.86000	0.02886	38,630	14.12	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			2,841.32000	2.84132	2,407,610	14.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,119.40000	2.11940	2,497,450	14.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			682.10000	0.68210	503,690	14.67	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			6,529.65000	6.52965	5,982,960	14.12	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,980.72000	2.98072	3,427,130	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			369.59000	0.36959	259,540	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,511.69000	3.51169	3,987,910	14.84	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			252.67000	0.25267	172,430	14.84	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			420.50000	0.42050	543,250	14.37	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,222.32000	2.22232	2,452,420	14.20	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			2,986.57000	2.98657	2,652,030	14.20	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,611.16000	5.61116	6,035,230	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			859.71000	0.85971	719,140	14.65	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,154.06000	2.15406	2,378,840	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,072.16000	3.07216	2,732,300	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,188.04000	2.18804	2,415,470	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,029.16000	3.02916	2,691,950	14.19	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,781.59000	3.78159	4,057,430	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,050.86000	3.05086	2,752,470	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,820.64000	3.82064	4,098,970	14.60	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,016.09000	3.01609	2,720,190	14.60	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,742.75000	3.74275	4,016,530	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,085.95000	3.08595	2,785,500	14.59	0.00	0	0
Total R209 Option												0.00	0	4,500
Total For R209												24,705,088.00	320	29,750
R210	On	05/11/2015	Bond Future			179.67107	179.67107	178.69509	178.69509			6,288,487.45	35	2,894
R210	On	04/02/2016	Bond Future			182.66811	182.66811	181.67765	181.67765			0.00	0	0
Total R210 Future												6,288,487.45	35	2,894

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	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			3,304.91000	3.30491	2,328,930		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			3,314.91000	3.31491	2,338,930		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			3,294.91000	3.29491	2,318,930		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			3,312.35000	3.31235	2,321,890		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			3,322.35000	3.32235	2,331,890		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			3,332.35000	3.33235	2,341,890		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												6,288,487.45	35	2,894
R211	On	05/11/2015	Bond Future			136.03964	136.03964	135.96243	135.96243			0.00	0	0
R211	On	04/02/2016	Bond Future			136.61494	136.61494	136.53794	136.53794			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			972.43000	0.97243	1,049,640		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			962.43000	0.96243	1,039,640		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			952.43000	0.95243	1,029,640		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,452.06000	2.45206	2,375,060		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			2,462.06000	2.46206	2,385,060		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			2,472.06000	2.47206	2,395,060		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			141.54469	141.54469	140.84602	140.84602			0.00	0	928
R212	On	04/02/2016	Bond Future			142.04650	142.04650	141.33772	141.33772			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			5,143.98000	5.14398	4,445,310		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			5,153.98000	5.15398	4,455,310		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			5,163.98000	5.16398	4,465,310		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,652.28000	4.65228	3,943,500		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			4,662.28000	4.66228	3,953,500		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			4,672.28000	4.67228	3,963,500		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			8.62939	87.65586	8.70213	87.10679		12.39	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.68626	89.11067	8.76110	88.55362		12.12	0.00	0	700
R213	On	05/05/2016	Bond Future			8.72733	87.13993	8.80432	86.57357		12.40	0.00	0	0
Total R213 Future												0.00	0	22,126
R213	On	05/11/2015	Bond Future	7.74	Call			8.70000	0.00870	10,540	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,688.94000	7.68894	7,141,710	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			9.38000	0.00938	11,390	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,604.95000	7.60495	7,057,890	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			10.12000	0.01012	12,330	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,521.13000	7.52113	6,974,270	11.95	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,417.14000	2.41714	2,669,080	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,573.68000	2.57368	2,268,570	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,453.47000	2.45347	2,708,080	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,535.77000	2.53577	2,233,330	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,490.10000	2.49010	2,747,790	12.13	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,498.25000	2.49825	2,198,890	12.13	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,076.43000	3.07643	3,320,480	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,549.23000	3.54923	3,226,920	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,111.42000	3.11142	3,357,490	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,510.47000	3.51047	3,190,180	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,146.62000	3.14662	3,395,250	12.41	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,472.01000	3.47201	3,154,280	12.41	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	22,126
R214	On	05/11/2015	Bond Future			8.77712	78.26599	8.84954	77.67622		15.21	78,265,990.00	1,000	15,693
R214	On	04/02/2016	Bond Future			8.82738	79.56501	8.90165	78.96643		15.06	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.86424	77.67872	8.94035	77.07006		15.35	0.00	0	0
Total R214 Future												78,265,990.00	1,000	20,313
R214	On	05/11/2015	Bond Future	8.01	Call			22.21000	0.02221	30,970	14.82	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,338.08000	7.33808	6,757,070	14.82	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			19.26000	0.01926	26,780	14.80	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,522.92000	7.52292	6,940,670	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	8.00	Call			20.69000	0.02069	28,810	14.81	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,430.37000	7.43037	6,848,720	14.81	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			463.18000	0.46318	521,130	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,370.84000	8.37084	7,830,210	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			474.75000	0.47475	534,080	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,288.66000	8.28866	7,749,410	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			486.55000	0.48655	547,840	14.56	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,206.88000	8.20688	7,669,590	14.56	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,809.98000	3.80998	4,112,870	15.34	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,417.15000	3.41715	3,111,380	15.34	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,850.15000	3.85015	4,155,420	15.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,378.60000	3.37860	3,075,210	15.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,890.53000	3.89053	4,198,400	15.36	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,340.40000	3.34040	3,039,610	15.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												78,265,990.00	1,000	20,313
Total for Bond												341,432,967.46	3,157	530,223
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

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

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 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									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

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 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			503.20300	503.20300	500.67300	500.67300			0.00	0	451
GOVI On 04/02/2016 GOVI			511.55500	511.55500	508.98600	508.98600			0.00	0	26
GOVI On 05/05/2016 GOVI			520.60700	520.60700	517.99100	517.99100			0.00	0	0
Total GOVI Future									0.00	0	477
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			293,170.00000	29.31700	267,870,000		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			293,270.00000	29.32700	267,970,000		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			293,370.00000	29.33700	268,070,000		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			30,040.00000	3.00400	4,350,000		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			30,140.00000	3.01400	4,450,000		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			30,240.00000	3.02400	4,550,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			10.00000	0.00100	26,170,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	26,070,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			90.00000	0.00900	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	25,970,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			190.00000	0.01900	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	477
Total for GOVI										0.00	0	477
AL37 On 05/11/2015 Index Future			469.32600	469.32600	467.70200	467.70200				0.00	0	3
AL37 On 04/02/2016 Index Future			477.11500	477.11500	475.46800	475.46800				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 05/11/2015 Index Future			554.67800	554.67800	551.84600	551.84600				0.00	0	1
AL7T On 04/02/2016 Index Future			563.88400	563.88400	561.00900	561.00900				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			507.16800	507.16800	504.44900	504.44900				0.00	0	459
ALBI On 04/02/2016 Index Future			515.58600	515.58600	512.82500	512.82500				0.00	0	146
ALBI On 05/05/2016 Index Future			524.70900	524.70900	521.89900	521.89900				0.00	0	0
Total ALBI Future										0.00	0	605
Total For ALBI										0.00	0	605
IGOV On 05/11/2015 Index Future			231.38500	231.38500	230.70600	230.70600				0.00	0	971
IGOV On 04/02/2016 Index Future			235.24400	235.24400	234.55500	234.55500				0.00	0	82
IGOV On 05/05/2016 Index Future			239.42500	239.42500	238.72400	238.72400				0.00	0	0
Total IGOV Future										0.00	0	1,053
Total For IGOV										0.00	0	1,053
ILBI On 05/11/2015 Index Future			628.01500	628.01500	625.93200	625.93200				0.00	0	0
ILBI On 04/02/2016 Index Future			638.71300	638.71300	636.59600	636.59600				0.00	0	163
Total ILBI Future										0.00	0	163
Total For ILBI										0.00	0	163
Total for Index										0.00	0	1,825
JIBAR f On 21/10/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.43000	93.57000	6.43000	93.57000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.50000	93.50000	6.50000	93.50000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.58000	93.42000	6.58000	93.42000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.65000	93.35000	6.65000	93.35000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.14000	92.86000	7.14000	92.86000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.59000	92.41000	7.59000	92.41000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.72000	92.28000	7.72000	92.28000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			99.68632	99.68632	100.03041	100.03041				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.72976	99.72976	99.76377	99.76377				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			99.66085	99.66085	99.73969	99.73969				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			98.62023	98.62023	98.82699	98.82699				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 :										341,432,967.46	3,157	534,525
AA02 On 28/03/2016 Spot Bond				100.26554		100.20934				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				100.40034		100.33687				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			9.00000	101.28425	9.09500	100.93311				0.00	0	4,710,000,000
Total AA05 SPOT										0.00	0	4,710,000,000
Total For AA05										0.00	0	4,710,000,000
AA06 On 15/04/2021 Spot Bond				99.94006		99.88001				0.00	0	250,000,000
Total AA06 SPOT										0.00	0	250,000,000
Total For AA06										0.00	0	250,000,000
AA07 On 15/04/2021 Spot Bond			9.55500	99.65059	9.65000	99.17599				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	112.32500	10.00000	112.23700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				101.12665		101.05871				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				99.99623		99.92558				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.39000	100.33548	9.48500	100.01358				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.73313	100.00000	10.65532				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	104.24759	10.84000	104.15792				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	11.00848	100.00000	10.94323				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	101.13139	11.37000	101.03925				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	12.78147	100.00000	12.66083				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	90.09677	11.81000	89.92652				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	11.78522	100.00000	11.62873				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				101.98231		101.91457				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			8.55500	106.98384	8.65500	106.76450				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	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
ABC12: On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			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			2.81000	272.65477	2.83000	271.95680			0.00	0	10,000,000
Total ABCPI3 SPOT									0.00	0	10,000,000
Total For ABCPI3									0.00	0	10,000,000
ABFN06: On 17/03/2016 Spot Bond				100.74618		100.68805			0.00	600,000,000	600,000,000
Total ABFN06 SPOT									0.00	600,000,000	600,000,000
Total For ABFN06									0.00	600,000,000	600,000,000
ABFN07: On 17/03/2018 Spot Bond				101.25240		101.19039			0.00	0	1,500,000,000
Total ABFN07 SPOT									0.00	0	1,500,000,000
Total For ABFN07									0.00	0	1,500,000,000
ABFN08: On 17/03/2020 Spot Bond				100.55907		100.49274			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				100.57244		100.50448			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10: On 28/10/2019 Spot Bond				100.35317		100.29290			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11: On 09/04/2017 Spot Bond				99.91431		99.85904			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				99.60436		99.54775			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13: On 14/05/2020 Spot Bond				101.83210		101.76873			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14: On 14/05/2022 Spot Bond				101.29873		101.23335			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			2.14000	177.02012	2.16000	176.63096			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09 On 27/06/2023 Spot Bond			2.17000	181.20367	2.17000	180.98917			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	191.21121	1.82000	190.99032			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.95125	83.87294	8.05125	83.64137			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.95125	83.87294	8.05125	83.64137			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				100.47244		100.40569			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.23000		100.22000			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				99.78000		99.77000			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				98.45000		98.43000			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				98.78000		98.76000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.14153		100.08082			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				99.98067		99.92263			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				97.42000		97.40000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0

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				96.73000		96.71000			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				96.45000		96.43000			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				96.19000		96.17000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.28350		100.22262			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				99.91635		99.85344			0.00	30,000,000	10,000,000
Total ABN58 SPOT									0.00	30,000,000	10,000,000
Total For ABN58									0.00	30,000,000	10,000,000
ABN59 On 20/07/2016 Spot Bond				94.46000		94.44000			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				94.28000		94.25000			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			2.74000	112.41067	2.75000	112.17872			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			2.52000	165.20369	2.56500	164.21834			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			2.50000	218.71188	2.51000	218.14898			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				92.97000		92.97000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.58500	91.32835	9.68000	90.79439			0.00	0	30,000,000
Total ABN67 SPOT									0.00	0	30,000,000
Total For ABN67									0.00	0	30,000,000
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				105.52000		105.49000			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				49.51000		49.49000			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				101.34473		101.34473			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				100.95000		100.91000			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				110.99500		110.92500			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	109.09356	9.63000	109.00949			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				104.68000		104.64000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.56000	109.58772	9.63500	108.97430			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			8.93000	90.94627	9.02500	90.50104			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.99000		102.01000			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				116.34000		119.51000			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			9.65500	108.91784	9.73000	108.30875			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				94.64000		94.63000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.69931		100.63221			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				101.65163		101.58259			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.20500	104.29208	8.30500	104.00108		4,102,500,000.00		500,000	1,420,000,000
Total ABS10 SPOT								4,102,500,000.00		500,000	1,420,000,000
Total For ABS10								4,102,500,000.00		500,000	1,420,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.40500	100.18092	9.50000	99.70542			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			9.18500	104.06007	9.28000	103.63403			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.63500	104.14491	9.73000	103.60960			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.04000	99.83665	9.13500	99.41782		7,232,000,000.00		800,000	3,200,000,000
Total ABS6 SPOT								7,232,000,000.00		800,000	3,200,000,000
Total For ABS6								7,232,000,000.00		800,000	3,200,000,000
ABS7 On 11/09/2026 Spot Bond			10.15500	91.91690	10.23000	91.38501			0.00	0	3,600,000,000
Total ABS7 SPOT									0.00	0	3,600,000,000
Total For ABS7									0.00	0	3,600,000,000
ABS9 On 17/03/2016 Spot Bond			7.42000	101.44719	7.46000	101.37006			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.21000	283.76107	2.23000	283.04537			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			1.64000	134.41907	1.64000	134.26583			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			2.22000	136.82961	2.29500	136.07908			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	0.01016	100.00000	0.01008			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	14.16572	100.00000	14.06189			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	84.06467	100.00000	83.48624			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047 On 22/10/2018 Spot Bond				76.74687		76.65877			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	54.03794	100.00000	53.64187			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.76349		101.69062			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				101.76349		101.69062			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				101.77309		101.69981			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				101.77309		101.69981			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				101.75388		101.68141			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				98.71249		98.65651			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	113.47900	10.00000	113.39100			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				100.31842		100.25086			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				100.50085		100.43005			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				100.51473		100.44190			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.52033		100.44669			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				100.50904		100.43702			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				100.48387		100.41550			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.39500	102.67460	9.49000	102.26618			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				93.09968		93.03951			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				206.53762		210.19175			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				206.54834		210.20202			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				100.49507		100.42508			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				101.39506		101.32604			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				100.91527		100.84724			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				101.39475		101.32580			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				102.34769		102.27560			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.05453		101.98427			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	113.47900	10.00000	113.39100			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				101.31289		101.24517			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				101.26835		101.20589			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				100.49679		100.42655			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.21444		101.14929			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				100.48683		100.41805			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				100.46698		100.40105			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	100.60482	10.23000	100.52213			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0

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				108.74351		108.52220				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			9.46500	104.04874	9.56000	103.67768				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.48505		100.41652				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	121.79555	1.75000	121.65553				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				100.46773		100.40064				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				100.48166		100.41257				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				100.45378		100.38870				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				100.47838		100.40623				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				101.62649		101.56348				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				100.44877		100.38440				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.19811		101.13296				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.47887		100.41018				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186 On 20/09/2016 Spot Bond				100.47507		100.40796			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				100.49894		100.42838			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.50629		100.43467			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.57856		100.51945			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				100.50808		100.43622			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				100.50808		100.43622			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				100.52616		100.45065			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				100.47051		100.40303			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				100.53599		100.46016			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.80025		101.73187			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				100.52616		100.45065			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				100.19337		100.13393			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond				100.51770		100.44447			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.50392		100.43162			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				149.67602		152.31729			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				150.74531		153.40526			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				100.45549		100.39119			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				100.43871		100.37580			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				101.07010		101.01026			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				100.44932		100.38489			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				98.64876		98.57927			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				100.46773		100.40064			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				100.44317		100.37962			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				100.44262		100.37915			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond				100.49000		100.42074			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.44340		101.37428			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				101.79538		101.72415			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				101.76603		101.69598			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				100.75117		100.67867			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				101.71942		101.64885			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				101.66988		101.60198			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.12937		101.05624			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	93.94877	100.00000	92.58058			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	37.44426	100.00000	37.17279			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.74395	100.00000	14.63588			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	1.47653	100.00000	1.46583			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AGN00 On 12/10/2015 Spot Bond				100.00000	0.00000	99.94612				0.00	0	0
Total AGN001 SPOT										0.00	0	0
Total For AGN001										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				101.07939		101.01637				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				101.18429						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	91.73441	100.00000	91.05989				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				101.25414						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	91.75695	100.00000	91.08226				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				101.76568		101.70370				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2A On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.93802		101.86978				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2B On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				102.16776		102.09116				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF2C On 18/10/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.72024		101.65643				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			7.89000	102.51991	7.99000	102.40480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				102.20423		102.12248			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				102.55951		102.46449			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	34.63644	100.00000	37.98387			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.11016	100.00000	9.87650			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.03500	99.30909	9.13000	98.96418			0.00	0	2,900,000,000
Total AIR01 SPOT									0.00	0	2,900,000,000
Total For AIR01									0.00	0	2,900,000,000
AIR02 On 30/04/2023 Spot Bond			9.65500	115.93415	9.73000	115.42224		3,862,000,000,000.00		400,000,000	200,000,000
Total AIR02 SPOT								3,862,000,000,000.00		400,000,000	200,000,000
Total For AIR02								3,862,000,000,000.00		400,000,000	200,000,000
AIR03 On 09/03/2016 Spot Bond			7.44000	102.32231	7.48000	102.24510			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			9.32500	102.96007	9.42000	102.33182			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	16.85502	100.00000	16.74335			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			10.01000	103.59605	10.08000	102.98388			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			2.77000	171.62663	2.81500	170.64409			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				100.76095		100.69550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.31093		100.24500				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.33357		100.26278				0.00	0	10,000,000
Total APF02 SPOT										0.00	0	10,000,000
Total For APF02										0.00	0	10,000,000
APF03 On 07/08/2018 Spot Bond				101.46389		101.39809				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.42374		100.36550				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				101.28740		101.20040				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.42719		100.36695				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.46697		100.40104				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.63375		100.54686				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.09827		101.04640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				95.11000		95.08000				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				100.84649		100.79475				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				114.15717		114.13575				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.75000	237.98872	2.76000	237.38790				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				99.19606		99.12532				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				114.13118		114.11064				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				101.39996		101.33121				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.76500	210.97115	2.77500	210.42598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.41802		100.35809				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 24/09/2016 Spot Bond				100.35993		100.29725				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				99.98050		99.92206				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				99.91840		99.85699				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				99.77904		101.81280				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				101.76864		101.69982				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				101.69235		101.62445				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				98.61691		98.61252				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				100.00491		100.00537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.87126		100.80684				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.54711		100.48441				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				101.45497		101.38782				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				100.21117		100.15902				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				87.63267		87.23289				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				100.19529		100.13649				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.54336		100.46538				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.45937		100.39348				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.70816		100.64116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.49836		100.42686				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond				101.00042		100.92397				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.36979		100.30488				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond			100.00000	8.93529	100.00000	8.81793				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 20/12/2016 Spot Bond			100.00000	45.52685	100.00000	45.22523				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	21.42290	100.00000	21.26588				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	21.51427	100.00000	21.35658				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	21.10307	100.00000	20.94840				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN40U On 10/03/2017 Spot Bond			100.00000	41.33896	100.00000	41.03597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	57.94382	100.00000	57.51914			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	21.23357	100.00000	21.07794			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	39.14479	100.00000	38.85789			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	56.61582	100.00000	56.20086			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	1.65422	100.00000	1.63861			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	16.95183	100.00000	16.72917		2,000,000,000,000.00		20,000,000	40,000,000
Total ASN89U SPOT								2,000,000,000,000.00		20,000,000	40,000,000
Total For ASN89U								2,000,000,000,000.00		20,000,000	40,000,000
BAR00 On 12/06/2018 Spot Bond				100.57927		100.51802			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.40907		100.35043			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				100.56776		100.50564			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.86000	102.69692	8.95500	102.37662			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.35461		100.29582			0.00	0	10,000,000
Total BAW13 SPOT									0.00	0	10,000,000
Total For BAW13									0.00	0	10,000,000
BAW15 On 01/02/2016 Spot Bond				101.56395		101.50453			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.63118		100.56692				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				100.98019		100.91440				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			9.65500	102.96764	9.75000	102.51082				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	99.19137	100.00000	98.39572				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.75500	98.28528	9.85000	97.76809				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				102.23082		102.16452				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.70500	102.46123	8.80500	102.20888				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.86242	100.97145	10.86513	100.88161				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.36342		100.27286				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.03683	100.43777	11.04038	100.34714				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.73932	100.45950	11.77094	100.30260				0.00	0	200,000,000
Total BAYA08 SPOT										0.00	0	200,000,000
Total For BAYA08										0.00	0	200,000,000
BAYA09 On 31/12/2015 Spot Bond				100.37149		100.27892				0.00	5,083,100	5,083,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA09 SPOT										0.00	5,083,100	5,083,100
Total For BAYA09										0.00	5,083,100	5,083,100
BAYA10 On 31/12/2015 Spot Bond				100.37149		100.27892				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.37156		100.27900				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.11242	100.32134	11.11513	100.23008				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.06868	100.48841	11.06786	100.39849				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	100.58725	11.06000	100.49709				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.12594	100.48298	10.14381	100.39003				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				100.99278		100.90969				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				100.37779		100.29233				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				100.37779		100.29233				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/06/2017 Spot Bond			11.78998	99.16953	11.82191	99.04568				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			11.48000	99.75706	11.58000	99.51119				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				99.78974		99.78974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.40500	98.27585	11.50500	98.01344				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.32337		100.24289				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.28033	9.28000	100.20542				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.34085		100.25542				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			11.33500	100.47348	11.43000	100.20357				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				100.33141		100.24836				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				100.33927		100.25424				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				100.33927		100.25424				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				108.75384		108.75384				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				100.32764		100.24553				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				100.34706		100.26052				0.00	100,000,000	100,000,000

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 BAYA39 SPOT										0.00	100,000,000	100,000,000
Total For BAYA39										0.00	100,000,000	100,000,000
BAYA41 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.34706		100.26052				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.32828		100.24600				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.33619		100.25248				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.34716		100.26062				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.28411		100.21293				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			13.86242	101.06262	13.86513	100.94856				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.10226	100.77810	15.12798	100.62676				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.99555	100.64664	14.02435	100.50973				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.44063		100.33011				0.00	150,000,000	450,000,000
Total BAYB05 SPOT										0.00	150,000,000	450,000,000
Total For BAYB05										0.00	150,000,000	450,000,000
BAYB06 On 31/12/2019 Spot Bond				100.44063		100.33011				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.44063		100.33011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.45611		100.34169				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				100.38623		100.28939				0.00	200,000,000	200,000,000
Total BAYB09 SPOT										0.00	200,000,000	200,000,000
Total For BAYB09										0.00	200,000,000	200,000,000
BAYC11 On 31/12/2016 Spot Bond			100.00000	42.95274	100.00000	42.70873				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.24199	100.00000	19.10248				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.51236	100.00000	17.38540				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.81011	100.00000	10.73173				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.81011	100.00000	10.73173				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.06993	100.00000	12.97517				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.32487	100.00000	11.24276				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				99.83046		101.57351				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.01366		100.03698				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				99.94038		99.88083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.37860	100.00000	9.30986			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.37860	100.00000	9.30986		526,000,000,000,000.00	5,260,000,000	2,630,000,000	
Total BCP4U SPOT								26,000,000,000,000.00	5,260,000,000	2,630,000,000	
Total For BCP4U								26,000,000,000,000.00	5,260,000,000	2,630,000,000	
BCP97U On 23/10/2015 Spot Bond			100.00000	97.07447	100.00000	96.30607		0.00	0	0	
Total BCP97U SPOT								0.00	0	0	
Total For BCP97U								0.00	0	0	
BCP98U On 20/11/2015 Spot Bond			100.00000	90.34653	100.00000	89.68059		0.00	0	0	
Total BCP98U SPOT								0.00	0	0	
Total For BCP98U								0.00	0	0	
BCP99U On 04/12/2015 Spot Bond			100.00000	87.32057	100.00000	86.69834		0.00	0	0	
Total BCP99U SPOT								0.00	0	0	
Total For BCP99U								0.00	0	0	
BD0202 On 31/12/2018 Spot Bond			2.11000	186.51793	2.13000	186.18470		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			8.17500	164.34686	8.25000	162.83279		0.00	0	0	
Total BD0205 SPOT								0.00	0	0	
Total For BD0205								0.00	0	0	
BD0206 On 02/03/2028 Spot Bond			8.17500	164.71760	8.25000	163.21526		0.00	0	0	
Total BD0206 SPOT								0.00	0	0	
Total For BD0206								0.00	0	0	
BD0302 On 18/04/2028 Spot Bond			8.56000	96.52991	8.63500	95.90939		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			8.13500	98.05636	8.23000	97.78634		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				101.73377		101.67191				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				102.47122		102.41541				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.88128		101.81400				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				101.99473		101.92327				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				102.31203		102.22885				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	62.61807	100.00000	62.16408				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				101.59139		101.52763				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				101.62166		101.55666				0.00	0	10,000,000
Total BG32A3 SPOT										0.00	0	10,000,000
Total For BG32A3										0.00	0	10,000,000
BG32A: On 30/10/2016 Spot Bond				101.63176		101.56634				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				101.75283		101.68242				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				101.91420		101.83713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	39.21022	100.00000	38.92595				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	39.21022	100.00000	38.92595				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.60018		100.53428				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				100.61113		100.54400				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			8.20500	101.42716	8.30500	101.22650				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				100.64393		100.57314				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				100.70208		100.62477				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	35.01091	100.00000	34.75431				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	35.01091	100.00000	34.75431				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				102.42567		102.34780				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.14500	103.27538	11.24000	102.87978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				101.81351		101.73203				0.00	0	30,000,000
Total BGL03 SPOT										0.00	0	30,000,000
Total For BGL03										0.00	0	30,000,000
BGL04 On 05/02/2025 Spot Bond			11.03500	98.51473	11.13000	98.11579				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.15500	101.96109	11.25000	101.51786				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.05261		100.97205				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.62500	102.09849	11.72000	101.55950				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				101.06335		100.98199				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.15500	101.33985	11.25000	100.89329				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				105.21877		105.15589				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	90.82657	100.00000	90.19873				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				100.93371		100.87104				0.00	0	20,000,000
Total BID04 SPOT										0.00	0	20,000,000
Total For BID04										0.00	0	20,000,000
BID05 On 26/06/2019 Spot Bond				99.93479		99.87211				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.81500	102.61717	8.91000	102.24860				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC4€ On 13/10/2015 Spot Bond				99.98094		99.92380				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC4€ On 06/11/2015 Spot Bond				99.54930		99.49522				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				100.98626		100.93004				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.13437		101.06951				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				100.97010		100.91350				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.01636		100.95705				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.10038		101.03612				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				101.44925		101.36437				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				102.03420		101.91657				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				101.89675		101.82411				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				101.94938		101.87466				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.60813		100.53171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.68323		100.60074				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.77799		101.69181				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				99.84709		99.78974				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				99.18813		99.13149				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	100.00000				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				97.69779		97.64205				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				99.84109		99.78813				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				99.87634		99.82334				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				101.66735		101.61115				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				99.96461		99.91152				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				99.80004		99.74550				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				101.46194		101.40410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				99.60039		99.54590				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond				99.34393		99.30376				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				99.19458		99.13967				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				101.10813		101.05109				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 23/11/2015 Spot Bond				99.23614		99.18158				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.98132		100.92406				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/10/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC068 SPOT										0.00	0	0
Total For BTC068										0.00	0	0
BTC068 On 12/10/2015 Spot Bond				100.00000	0.00000	99.94630				0.00	0	0
Total BTC069 SPOT										0.00	0	0
Total For BTC069										0.00	0	0
BTC069 On 09/12/2015 Spot Bond				98.94476		98.89018				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC070 On 09/03/2016 Spot Bond				100.52795		100.47112				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 08/01/2016 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC072 On 11/01/2016 Spot Bond				98.34455	100.00000	79.52070				0.00	25,400,000,000	25,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC073 SPOT									0.00	25,400,000,000	25,400,000,000
Total For BTC073									0.00	25,400,000,000	25,400,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	55.09856	100.00000	54.69910		346,000,000,000,000.00	3,460,000,000	1,730,000,000	
Total BUS01U SPOT								16,000,000,000,000.00	3,460,000,000	1,730,000,000	
Total For BUS01U								16,000,000,000,000.00	3,460,000,000	1,730,000,000	
BWZ18 On 27/03/2018 Spot Bond				100.31664		100.24949		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				100.32786		100.25829		0.00	0	0	
Total BWZ20A SPOT								0.00	0	0	
Total For BWZ20A								0.00	0	0	
BWZJ1 On 17/03/2017 Spot Bond				100.53070		100.46672		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				101.20739		101.14098		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	18.35624	100.00000	18.22315		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			9.40500	110.85054	9.50500	110.66479		0.00	0	0	
Total CBL08 SPOT								0.00	0	0	
Total For CBL08								0.00	0	0	
CBL09 On 29/01/2017 Spot Bond				105.70145		105.62758		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	
Total For CBL09								0.00	0	0	
CBL11 On 06/05/2016 Spot Bond			7.75500	106.04137	7.85500	105.91940		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			15.03500	92.60407	15.13000	92.28825		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				99.39933		99.30616		0.00	0	0	
Total CBL13 SPOT								0.00	0	0	
Total For CBL13								0.00	0	0	
CBL14 On 01/02/2019 Spot Bond			12.83500	98.84264	12.93000	98.49798		2,567,000,000,000.00	200,000,000	100,000,000	

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 CBL14 SPOT									2,567,000,000,000.00	200,000,000	100,000,000
Total For CBL14									2,567,000,000,000.00	200,000,000	100,000,000
CBL16 On 18/05/2017 Spot Bond			8.85500	104.60986	8.95500	104.38816			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.39687		98.30517			0.00	1,180,000,000	590,000,000
Total CBL17 SPOT									0.00	1,180,000,000	590,000,000
Total For CBL17									0.00	1,180,000,000	590,000,000
CBL18 On 23/08/2019 Spot Bond			12.83500	96.19090	12.93000	95.82032			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.60118		101.54010			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				94.80128		94.70809			0.00	600,000,000	300,000,000
Total CBL20 SPOT									0.00	600,000,000	300,000,000
Total For CBL20									0.00	600,000,000	300,000,000
CBL21 On 06/05/2016 Spot Bond				101.44145		101.37636			0.00	1,987,000,000	468,000,000
Total CBL21 SPOT									0.00	1,987,000,000	468,000,000
Total For CBL21									0.00	1,987,000,000	468,000,000
CBL22 On 06/05/2020 Spot Bond			10.55500	96.36043	10.65000	95.95790			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				101.32676		101.25501			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.08000	116.88945	10.15500	116.36684			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.11000	112.39370	10.18500	111.85306		6,915,240,000,000.00	684,000,000	1,034,000,000	
Total CCT02 SPOT								6,915,240,000,000.00	684,000,000	1,034,000,000	
Total For CCT02								6,915,240,000,000.00	684,000,000	1,034,000,000	
CCT03 On 15/03/2025 Spot Bond			9.99000	107.84984	10.06500	107.29166		0.00	0	500,000,000	
Total CCT03 SPOT								0.00	0	500,000,000	
Total For CCT03								0.00	0	500,000,000	
CGR10 On 08/12/2016 Spot Bond				101.08316		100.98792			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.60500	100.64886	11.70500	100.51315				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				102.46821		102.40246				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				105.44652		105.36585				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	113.47940	10.00000	113.39060				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.07829		102.55072				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				100.53597		100.45624				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				102.19951		102.11805				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	10.75783	100.00000	10.65739				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.79329	100.00000	18.65556				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	19.18832	100.00000	19.00916				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				100.29927		100.22484				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	200,000,000
Total For CIG03										0.00	0	200,000,000
CIG04 On 30/06/2018 Spot Bond				100.31020		100.23294				0.00	0	200,000,000
Total CIG04 SPOT										0.00	0	200,000,000
Total For CIG04										0.00	0	200,000,000
CIG05 On 30/06/2019 Spot Bond				100.32318		100.24269				0.00	0	200,000,000
Total CIG05 SPOT										0.00	0	200,000,000
Total For CIG05										0.00	0	200,000,000
CIG06 On 28/08/2018 Spot Bond				101.15328		101.07681				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				101.24438		101.16176				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				100.49519		100.42520				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.74561		100.68518				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	102.79896	10.11000	102.71633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.12947		100.01311				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	125.97122	2.76000	125.81626				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	125.84836	3.14000	125.68952				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	100.94238	8.25000	100.87478				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			2.92000	126.62411	2.99500	125.95783				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	125.33886	2.40000	125.18803				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.68366		100.58661				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			8.51000	99.89560	8.55000	99.78904				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				99.82150		101.76832				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				99.83118		101.78118				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			8.56000	99.89665	8.60000	104.10098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56000	99.89665	8.60000	104.10098				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			8.61000	103.02027	8.65000	102.90549				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				100.50651		100.43489				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.55513		100.47654				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				101.26992		101.20602				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				101.11630		101.04856				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	101.22418	9.35000	101.14881				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.22418	9.35000	101.14881				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN251 On 26/03/2017 Spot Bond				100.92858		100.86498				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				100.66885		100.60392				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.99706		100.93382				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.99706		100.93382				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.99706		100.93382				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.60241		100.53672				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.26500	101.53226	9.36000	101.17885				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				102.18657		102.12174				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.52513		103.45688				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.70471		100.63971				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.70202		100.63742				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.70973		100.64358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.06361		100.99919				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				101.22786		101.15164				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				100.88091		100.81567				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				101.48058		101.41658				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				101.66193		101.59638				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.29790		101.23180				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.51410		100.43870				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.35818		100.28214				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.00767		101.93943				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.19278		100.11708				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.35441		100.27917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.21869		100.14270				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.53875		100.46250				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.19354		100.11785				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				100.57029		100.49617				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				100.29682		100.22245				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				161.07549		161.07549				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				101.51567		101.44338				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				160.68816		160.68816				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				160.51971		160.51971				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				160.79360		160.79360				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				158.05808		158.05808				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				158.89233		158.89233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				101.44472		101.37014				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			10.86500	97.46071	10.96000	96.93563				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.38500	94.08669	11.48000	93.55385				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				100.28417		100.21298				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				100.53282		100.45635				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				101.41294		101.34003				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				101.81308		101.74382				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				101.81004		101.73428				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	103.93906	8.80500	103.86607				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				100.47051		100.40303				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				101.83050		101.76057				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				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 CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.49113		100.42067				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.49947		100.42782				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				100.53171		100.45540				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.51789		100.44465				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				100.70970		100.60893				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				83.81083		83.63556				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				100.56312		100.48340				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				100.28417		100.21298				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				140.08995		140.08995				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				101.76086		101.69009				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				100.61309		100.52505				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				100.28575		100.21416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.70548		100.60532				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				100.58545		100.50248				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.45554		100.39124				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.51615		100.44209				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				101.74432		101.67423				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				101.38444		101.31824				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.27783		100.20823				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				101.65454		101.59030				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.99368		100.92797				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				101.65768		101.58924				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.80219		101.73335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.43033		100.36863				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.04500	103.45293	10.14000	102.82869				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.48125		100.41325				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.80444		101.72216				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.18500	104.88428	12.28000	104.27707				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.87686		101.79123				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.21500	104.77040	12.31000	104.19217				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	107.49715	10.02000	107.41150				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.87686		101.79123				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				101.83939		101.76638				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.56498		100.48387				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.47415		100.40716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.48377		100.41540				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				100.48391		100.41555				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.29587		100.22174				0.00	0	250,000,000
Total CLN375 SPOT										0.00	0	250,000,000
Total For CLN375										0.00	0	250,000,000
CLN375 On 20/03/2021 Spot Bond			9.55500	101.93916	9.65000	101.46198				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				102.99078		102.90200				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				100.51783		100.44352				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	98.29539	10.98000	98.20883				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	100.64929	11.00000	100.56050				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				100.54010		100.46362				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				99.79781		101.66173				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			11.97500	101.03283	12.07000	100.42348				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				100.57495		100.49241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.48364		100.41528				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				101.96987		101.89432				0.00	0	100,000,000
Total CLN387 SPOT										0.00	0	100,000,000
Total For CLN387										0.00	0	100,000,000
CLN387 On 20/09/2019 Spot Bond				100.51497		100.44214				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				100.23613		100.17138				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				100.44704		100.38396				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				100.44820		100.38393				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				89.66073		89.66073				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				100.47330		100.40541				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				100.84978		100.78539				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				100.51226		100.43876				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				100.64782		100.55476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.36206		101.29180				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				101.35411		101.28426				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.47330		100.40541				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.53171		100.45540				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.27262		100.20507				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.26515		100.19874				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				101.44925		101.36437				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.42026		100.36001				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				82.91039		82.91039				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.47609		100.40780				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				101.82379		101.77113				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				99.81225		99.73200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.52616		100.45065				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				100.52893		100.45303				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				99.81130		99.73064				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.52060		100.44590				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.62578		100.53590				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.54835		100.46965				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				99.79888		99.71293				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.50886		100.42915				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.32918		100.24667				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.83039	7.01000	42.80655				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.33233		100.24905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.32043		100.22408				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.37245		100.26042				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.34250		100.23950				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.37245		100.26042				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.26376		100.18448				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.20001		100.09991				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				174.86607		173.89188				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.56000	96.52991	8.63500	95.90939				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.17500	164.34686	8.25000	162.83279				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.17500	164.71760	8.25000	163.21526				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				99.84683		99.78940				0.00	0	0

Contract 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				99.84553		99.78760				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				100.00011		99.93373				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				100.28414		100.21995				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				100.51214		100.43971				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				100.48047		100.41259				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				100.48675		100.41798				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				100.00000	0.00000	102.11851				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				100.47887		100.41018				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				101.81308		101.74382				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				100.43759		100.37484				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				100.47258		100.40584				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				100.46975		100.40341				0.00	0	0

Contract 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				100.47252		100.40578			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				100.47887		100.41018			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.17290		101.09855			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				99.93097		99.86183			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			8.69000	102.91569	8.73000	102.81726			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			8.53000	104.24573	8.63000	103.93965		2,569,236,000,000.00		301,200,000	931,200,000
Total COJ04 SPOT								2,569,236,000,000.00		301,200,000	931,200,000
Total For COJ04								2,569,236,000,000.00		301,200,000	931,200,000
COJ05 On 05/06/2023 Spot Bond			9.45500	119.00787	9.55000	118.36127			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			7.90000	104.10068	7.94000	104.02711			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.76500	104.76170	9.86000	104.27526			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.82500	105.48868	9.92000	104.85432			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.19500	94.63708	10.29000	94.09022			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.90500	95.49862	10.98000	94.92966			0.00	0	350,000,000

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	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			10.90500	93.51678	10.98000	92.96490				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				101.00083		100.93462				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	10.61219	100.00000	10.53441				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.02217		100.95894				0.00	0	10,000,000
Total CPL021 SPOT										0.00	0	10,000,000
Total For CPL021										0.00	0	10,000,000
CPL022 On 23/09/2019 Spot Bond				100.41454		100.34982				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				100.99093		100.92557				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				103.37874		103.31981				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	10.66480	100.00000	10.58663				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	13.88468	100.00000	13.78292				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	59.76501	100.00000	58.98001				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			11.53000	99.46178	11.62500	98.74422				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	17.12670	100.00000	17.00118				0.00	0	0

Contract 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	9.29112	100.00000	9.22302				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	17.82672	100.00000	17.69606				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				101.50320		101.44602				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.73000	98.68290	7.83000	98.44348				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				101.03661		100.97724				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				100.95702		100.89790				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				100.77901		100.71977				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	95.32701	100.00000	94.59932				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.71315		100.64892				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.06412		99.99989				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				101.48693		101.42326				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				101.31096		101.25137				0.00	0	0

Contract 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				101.38539		101.32149			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.61199		100.52410			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				102.86496		102.75793			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.53448		100.45778			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				55.82867		55.68698			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			9.29500	101.68833	9.39000	101.20378			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.41000	109.75408	7.45000	109.66118			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.05500	103.05775	9.15000	102.64688		12,151,810,000,000.00	1,342,000,000	2,660,000,000	
Total DV22 SPOT								12,151,810,000,000.00	1,342,000,000	2,660,000,000	
Total For DV22								12,151,810,000,000.00	1,342,000,000	2,660,000,000	
DV23 On 27/02/2023 Spot Bond			9.57500	103.43998	9.67000	102.86068		2,872,500,000.00	300,000	1,050,000,000	
Total DV23 SPOT								2,872,500,000.00	300,000	1,050,000,000	
Total For DV23								2,872,500,000.00	300,000	1,050,000,000	
DV24 On 18/02/2024 Spot Bond			9.45500	102.76118	9.55000	102.14022		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.56000	105.50981	9.63000	104.89441		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC00 On 20/11/2015 Spot Bond				101.03231		100.97319			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.62298		100.56330				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				101.48083		101.42223				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.33296		100.27404				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.91463		100.85684				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.92367		100.86532				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01 On 18/03/2016 Spot Bond				100.45561		100.39843				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond				100.46083		100.40299				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.13486		101.07721				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.13748		100.07712				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				99.80183		99.73963				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			8.16500	123.46533	8.26000	122.96575				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000
ECN20 On 14/03/2020 Spot Bond			9.20500	102.31571	9.30000	101.89768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.35500	102.61091	9.45000	102.07796			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.57500	102.88540	9.67000	102.25910			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.00000	100.19697	3.01000	99.94246			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EDC01 On 04/04/2016 Spot Bond				96.81527		96.65777			0.00	0	0
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			2.49000	100.25625	2.53000	99.47053			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			2.25500	126.39269	2.30500	125.57353		18,513,550,000,000.00	8,210,000,000	4,105,000,000	
Total EL28 SPOT								18,513,550,000,000.00	8,210,000,000	4,105,000,000	
Total For EL28								18,513,550,000,000.00	8,210,000,000	4,105,000,000	
EL29 On 19/11/2029 Spot Bond			2.22000	114.10600	2.30500	112.79817		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.22000	113.76755	2.22500	113.56183		15,484,500,000,000.00	6,975,000,000	6,975,000,000	
Total EL30 SPOT								15,484,500,000,000.00	6,975,000,000	6,975,000,000	
Total For EL30								15,484,500,000,000.00	6,975,000,000	6,975,000,000	
EL31 On 02/06/2031 Spot Bond			2.35000	104.74733	2.36000	104.48470		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EL36 On 31/01/2036 Spot Bond			2.47000	100.72708	2.51000	99.96174		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.60500	105.75195	9.70000	105.30485				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			9.50500	105.94696	9.60000	105.45877				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.95500	104.92239	10.03000	104.41315				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			10.19500	99.35590	10.26500	99.04479				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.33500	101.33199	10.40500	100.92571				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.05500	103.78382	10.13000	103.43024				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.96263		100.89774				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				100.59211		100.52947				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				101.46871		101.40238				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				101.41390		101.35005				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				101.15752		101.09391				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				101.18163		101.11605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	10.53878	100.00000	10.39884				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	4.68390	100.00000	4.62171				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1L On 05/11/2015 Spot Bond				101.34130		101.28098				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1L On 23/02/2016 Spot Bond				101.01556		100.95410				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC1L On 23/02/2016 Spot Bond				100.93786		100.87981				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC1L On 22/08/2016 Spot Bond				100.99068		100.92933				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				98.03212		97.94064				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				99.01748		98.94706				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			10.11500	96.92286	10.21000	96.64358				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08L On 04/10/2018 Spot Bond				97.35472		97.28132				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.13437		99.04961				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10L On 22/03/2016 Spot Bond			100.00000	74.63727	100.00000	73.76261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										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				101.25918		101.19241				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				101.33518		101.26428				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.18675		101.12235				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.13234		101.07092				0.00	0	0
Total ERS16 SPOT										0.00	0	0
Total For ERS16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.17013		101.10664				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.15285		101.09184				0.00	0	350,000,000
Total ERS18 SPOT										0.00	0	350,000,000
Total For ERS18										0.00	0	350,000,000
ERSA1 On 17/11/2025 Spot Bond				101.13762		101.07744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.20611		101.14222			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				101.25774		101.19105			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			7.93500	102.75482	8.03000	107.08578		25,847,469,000.00	3,257,400	16,283,041,800	
Total ES18 SPOT								25,847,469,000.00	3,257,400	16,283,041,800	
Total For ES18								25,847,469,000.00	3,257,400	16,283,041,800	
ES23 On 25/01/2023 Spot Bond			8.71000	108.97290	8.80500	108.37156		1,314,359,904,000.00	150,902,400	7,671,491,500	
Total ES23 SPOT								1,314,359,904,000.00	150,902,400	7,671,491,500	
Total For ES23								1,314,359,904,000.00	150,902,400	7,671,491,500	
ES26 On 02/04/2026 Spot Bond			9.01500	92.41941	9.09000	91.87872		77,776,011,000.00	8,627,400	15,028,556,800	
Total ES26 SPOT								77,776,011,000.00	8,627,400	15,028,556,800	
Total For ES26								77,776,011,000.00	8,627,400	15,028,556,800	
ES33 On 15/09/2033 Spot Bond			9.65000	82.37892	9.73000	81.73629		75,393,045,220,000.00	7,812,750,800	74,081,149,100	
Total ES33 SPOT								75,393,045,220,000.00	7,812,750,800	74,081,149,100	
Total For ES33								75,393,045,220,000.00	7,812,750,800	74,081,149,100	
ES42 On 25/04/2042 Spot Bond			9.71000	92.48666	9.78000	91.82022		1,394,785,182,000.00	143,644,200	70,221,236,400	
Total ES42 SPOT								1,394,785,182,000.00	143,644,200	70,221,236,400	
Total For ES42								1,394,785,182,000.00	143,644,200	70,221,236,400	
EXX01 On 19/05/2017 Spot Bond				100.23202		100.16201		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				98.37845		98.30713		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				99.85915		99.79834		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				100.30714		100.24202		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				101.14870		101.08301		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				101.04675		100.98713				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				100.80753		100.74765				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				100.00000	0.00000	103.55773				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				102.41761		102.35816				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.66752		100.60978				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				101.17951		101.12075				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				100.94934		100.89057				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				100.98276		100.92190				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond			100.00000	54.77235	100.00000	50.00000				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond			100.00000	49.16446	100.00000	44.44444				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.13675	100.00000	0.13547				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	0.13675	100.00000	0.13547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.25215	100.00000	12.16333			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.92580	100.00000	11.83934			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				100.58548		100.52121			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				99.81409		99.74072			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				100.65104		100.57943			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				100.69469		100.61820			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.43500	100.07531	9.53000	99.74676		6,415,800,000,000.00	680,000,000	340,000,000	
Total FRB05 SPOT								6,415,800,000,000.00	680,000,000	340,000,000	
Total For FRB05								6,415,800,000,000.00	680,000,000	340,000,000	
FRB08 On 10/06/2016 Spot Bond				100.62233		100.56463		0.00	0	0	
Total FRB08 SPOT								0.00	0	0	
Total For FRB08								0.00	0	0	
FRB09 On 10/06/2017 Spot Bond				100.62226		100.56456		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB10 On 25/01/2017 Spot Bond				101.75996		101.69274		0.00	0	20,000,000	
Total FRB10 SPOT								0.00	0	20,000,000	
Total For FRB10								0.00	0	20,000,000	
FRB11 On 11/12/2022 Spot Bond				102.54712		102.47690		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				100.79198		100.72149		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.96013		100.88869				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			10.25500	102.50947	10.35000	102.02922				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				100.94560		100.86505				0.00	0	230,000,000
Total FRB15 SPOT										0.00	0	230,000,000
Total For FRB15										0.00	0	230,000,000
FRB16 On 08/07/2025 Spot Bond				100.10064		100.02499				0.00	0	1,130,000,000
Total FRB16 SPOT										0.00	0	1,130,000,000
Total For FRB16										0.00	0	1,130,000,000
FRB17 On 08/01/2027 Spot Bond				100.10177		100.02491				0.00	0	1,700,000,000
Total FRB17 SPOT										0.00	0	1,700,000,000
Total For FRB17										0.00	0	1,700,000,000
FRBC2 On 21/12/2018 Spot Bond			10.28500	108.23645	10.38000	107.88675				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.63075		101.55603				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			2.22000	136.82961	2.29500	136.07908				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.24000	283.19298	2.26000	282.47816				0.00	0	40,000,000
Total FRBI23 SPOT										0.00	0	40,000,000
Total For FRBI23										0.00	0	40,000,000
FRBI25 On 31/01/2025 Spot Bond			2.45500	115.12305	2.46500	114.88787				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			3.09000	155.56430	3.13500	154.63591				0.00	0	20,000,000
Total FRBI28 SPOT										0.00	0	20,000,000
Total For FRBI28										0.00	0	20,000,000
FRBI33 On 07/12/2033 Spot Bond			3.26000	197.39503	3.27000	196.88122				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBZ0 On 30/11/2020 Spot Bond			7.52400	68.34324	7.52500	68.32610				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			9.37900	43.56539	9.37800	43.55517				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			9.62000	42.19157	9.62000	42.18162				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	33.41743	100.00000	32.97371				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.10835		101.02206				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				100.56878		100.48824				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.49525		100.42525				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.54165		100.46500				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.52616		100.45065				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.50226		100.43020				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.58290		100.50033				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.51783		100.44352				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.54946		100.47059				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.67259		100.57596				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.65334		100.55948				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	29.26320	100.09221	29.04854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.47163		100.40398				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				99.97196		100.95003				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.53023		100.45520				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			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.53592		100.46008				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.49123		100.42180				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.49280		100.42210				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.63956		100.54770				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.48445		100.41495				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 14/12/2018 Spot Bond			13.22500	66.17606	13.22500	66.10513				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162 On 20/03/2018 Spot Bond				100.45769		100.39205				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.45825		100.39253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				100.67614		100.58022				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				100.47832		100.40971				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.68500	103.91778	3.69500	103.69634				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.49836		100.42686				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				100.49836		100.42686				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				101.24017		101.16766				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				100.28417		100.21298				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173:On 20/06/2018 Spot Bond				98.47902		98.40886				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond				100.47051		100.40303				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond				100.45992		100.39396				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond				101.78633		101.70489				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond				100.53559		100.45872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				101.35301		101.28659				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				101.76822		101.68761				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				101.96719		101.88901				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				100.61199		100.52410				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.62736		100.53840				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.45490		100.38966				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.49280		100.42210				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.49280		100.42210				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.58072		100.51931				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.21370		100.14936				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.22505		100.15732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.20478		100.15003				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.07581		100.01896				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.51949		100.44494				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.05706		99.99986				0.00	0	10,000,000
Total FRC196 SPOT										0.00	0	10,000,000
Total For FRC196										0.00	0	10,000,000
FRC19: On 09/04/2016 Spot Bond				100.18791		100.13306				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00003		99.94267				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00003		99.94251				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.94757		101.88138				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.76906		101.70914				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.94757		101.88138				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.76192		101.70225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				101.56901		101.49811				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	101.58837	8.75000	101.51672				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				102.40060		102.33133				0.00	0	50,000,000
Total FRC206 SPOT										0.00	0	50,000,000
Total For FRC206										0.00	0	50,000,000
FRC206 On 20/09/2021 Spot Bond			100.00000	10.17912	100.00000	10.10451				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	9.35025	100.00000	9.28171				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				95.38033		95.37550				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	11.46349	100.00000	11.37948				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.50949		100.43639				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	32.90566	100.00000	32.66709				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				101.49981		101.43236				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	9.86843	100.00000	9.79609				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	23.70785	100.00000	23.53596				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				101.49977		101.43232			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	23.67736	100.00000	23.50570			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.49618		101.42889			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.42250		101.35860			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.57845		101.50962			0.00	0	10,000,000
Total FRC219 SPOT									0.00	0	10,000,000
Total For FRC219									0.00	0	10,000,000
FRC22: On 04/11/2017 Spot Bond				101.48433		101.41964			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.03000	130.62909	3.10500	129.90777			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.31016		101.24760			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.29328		101.23155			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.29328		101.23155			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.21403		101.14596			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.66635		100.60448			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 16/09/2016 Spot Bond				100.54299		100.48106			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22(On 30/03/2017 Spot Bond				100.31625		100.23780			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				100.51783		100.44352			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.36229		100.29816			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23(On 15/07/2016 Spot Bond				99.93792		101.74089			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			3.89000	124.24751	3.96500	123.54982			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				100.00000	0.00000	100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.76489		100.69372			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.77915		101.70991			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			3.56000	126.74574	3.63500	126.04286			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				100.53814		100.46198			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.61000	126.38626	3.68500	125.68508			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			3.59000	126.52992	3.66500	125.82804			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			2.96000	132.18685	2.96000	132.02211			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			3.03000	143.41809	3.03000	143.23827			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.99066		101.91292			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				100.47254		100.40580			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				100.53479		100.45912			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				100.61834		100.53067			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				100.59691		100.51232			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				100.50559		100.43305			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				100.50503		100.43258			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				100.56178		100.50241			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.99934		100.91024			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	12.74639	100.00000	12.65296			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02U On 01/06/2016 Spot Bond			100.00000	56.61516	100.00000	56.20020			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	27.70621	100.00000	27.50314			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	38.77189	100.00000	38.40988			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	11.43483	100.00000	11.35193			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				102.23482		102.18049			0.00	0	2,000,000,000
Total FRJ16 SPOT									0.00	0	2,000,000,000
Total For FRJ16									0.00	0	2,000,000,000
FRJ17 On 04/04/2017 Spot Bond				100.90540		100.84590			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				102.08209		102.02081			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				99.93400		99.87224			0.00	0	500,000,000
Total FRJ19 SPOT									0.00	0	500,000,000
Total For FRJ19									0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond				98.75087		98.68994			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				98.69326		98.63159			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				100.75760		101.79835			0.00	0	6,500,000,000
Total FRJ25 SPOT									0.00	0	6,500,000,000
Total For FRJ25									0.00	0	6,500,000,000
FRS100 On 15/01/2024 Spot Bond			2.26800	103.50460	2.28800	102.80647			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			2.59000	112.83581	2.63000	111.92672			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				101.67229		101.61269			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	102.28122	10.38000	102.19581			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	102.28122	10.38000	102.19581			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				60.32200		60.32200			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				101.90241		101.82388			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			2.73000	110.16000	2.77000	109.27486			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			2.70000	212.83828	2.71000	212.28882			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			2.70000	110.72690	2.74000	109.83670			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			2.73000	211.97401	2.74000	211.42655			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				102.02452		101.94188			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			2.54000	114.30648	2.55000	114.07227			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			2.79000	109.03662	2.83000	108.16154			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				48.70800		49.21000			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			2.89500	107.10376	2.93500	106.24599			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.85000	208.55981	2.86000	208.02019			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.90000	207.15722	2.91000	206.62084			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.47000	100.66087	2.48000	100.45511			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.93000	206.32125	2.94000	205.78679			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.17000	102.23455	3.21000	101.42029			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.13000	154.91251	3.17500	153.98799			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.62000	94.83415	3.66000	94.08588			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.12000	155.07517	3.16500	154.14968			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				102.86904		102.81315			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.18000	154.10219	3.22500	153.18247			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.44000	192.85302	3.45000	192.35682			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				85.33804		80.93210			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.55000	95.94123	3.59000	95.18311			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			3.52000	96.42054	3.56000	95.65815			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			3.33000	99.52515	3.37000	98.73507			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			2.99000	157.20763	3.03500	156.26953			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			3.21000	198.71631	3.22000	198.19944			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				101.16944		101.11212			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS140 On 19/09/2016 Spot Bond				98.75677		98.70058			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14 On 03/10/2016 Spot Bond				105.88424		105.87036			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.36000	280.93420	2.38000	280.22298			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			2.25000	283.00391	2.27000	282.28940			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			2.97000	269.78207	2.99000	269.08879			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			2.69000	133.19186	2.76500	132.45844			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				101.69697		101.63208			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22000	132.64582	2.29500	131.91823			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.89893		101.83211			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.02452		100.04122			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				101.54073		101.47354			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			2.57000	109.72912	2.61000	108.73103			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	30.25742	104.97509	30.02586			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	33.72865	101.07593	33.47907				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	27.35575	100.44759	27.15445				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	32.21595	100.76967	31.97820				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			2.22000	119.86917	2.23000	119.48749				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			2.40000	115.65489	2.41000	115.41909				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.98795		98.98467				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			2.43000	115.36445	2.44000	115.12899				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.10452		101.03134				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			2.45000	353.81524	2.47000	352.91752				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				101.35078		101.28628				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				101.02976		100.96321			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			7.31000	101.19140	7.24000	101.19405			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.79500	101.85876	7.89500	101.61687			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			8.10500	105.27749	8.20000	104.98991			0.00	0	710,000,000
Total FRX18 SPOT									0.00	0	710,000,000
Total For FRX18									0.00	0	710,000,000
FRX19 On 15/11/2019 Spot Bond			8.68500	104.71977	8.78000	104.32362		6,948,000,000.00	800,000	800,000	780,000,000
Total FRX19 SPOT								6,948,000,000.00	800,000	800,000	780,000,000
Total For FRX19								6,948,000,000.00	800,000	800,000	780,000,000
FRX20 On 01/10/2020 Spot Bond			8.99500	99.29280	9.09000	98.84969			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.79500	90.30931	9.89000	89.78124			0.00	0	10,000,000
Total FRX23 SPOT									0.00	0	10,000,000
Total For FRX23									0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			9.94500	108.38114	10.02000	107.83746			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.35500	94.74983	10.43000	94.20654			0.00	0	530,000,000
Total FRX26 SPOT									0.00	0	530,000,000
Total For FRX26									0.00	0	530,000,000
FRX30 On 31/01/2030 Spot Bond			10.64500	95.40385	10.71500	94.84100			0.00	0	2,060,000,000
Total FRX30 SPOT									0.00	0	2,060,000,000
Total For FRX30									0.00	0	2,060,000,000
FRX31 On 21/02/2031 Spot Bond			10.76000	91.94867	10.83000	91.38842			0.00	0	30,000,000
Total FRX31 SPOT									0.00	0	30,000,000
Total For FRX31									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			10.21000	79.45836	10.28000	78.86541			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				100.42438		100.36454			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				100.43005		100.36941			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				100.44419		100.38151			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				100.46686		100.40093			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				100.48385		100.41548			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				100.55736		100.47844			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.06717		101.00749			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				100.94087		100.88038			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.10603		101.04414			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.14920		101.08483			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.18516		101.11874			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/08/2038 Spot Bond				101.34328		101.26778			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	2.56070	100.00000	2.54213			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	0.42961	100.00000	0.42650			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	14.16572	100.00000	14.06189			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	2.37661	100.00000	2.35919			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	0.39873	100.00000	0.39581			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.93972		99.87923				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			9.20500	100.40880	9.30500	100.19689				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				100.97646		100.91474				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.00874		100.94497				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.02165		100.95705				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.10547		101.03553				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				101.20845		101.13194				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				101.27272		101.19209				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT34 On 11/11/2015 Spot Bond				101.13638		101.08140			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	10.45117	100.00000	10.37458			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	21.58364	100.00000	21.42545			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	13.88255	100.00000	13.78080			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	9.62542	100.00000	9.53555			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.58782		101.52492			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				101.64864		101.58330			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				101.72411		101.65575			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				101.82891		101.75633			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond				101.51583		101.45679			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				99.94033		99.88044			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.11978		101.06002			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.66999		100.60574			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				101.17679		101.10946			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				100.36695		100.30306			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.66415		100.59763			0.00	600,000,000	440,000,000
Total GSIZ16 SPOT									0.00	600,000,000	440,000,000
Total For GSIZ16									0.00	600,000,000	440,000,000
HCH01 On 25/10/2016 Spot Bond				101.85534		101.77743			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	10.96312	100.00000	10.88364			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				100.60719		100.54292			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				101.49671		101.43284			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				101.31055		101.24573				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				101.99658		101.94212				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				101.21151		101.15644				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										0.00	0	0
HILC24 On 14/01/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										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	12.55184	100.00000	12.38518				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	12.55184	100.00000	12.38518				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	13.31516	100.00000	13.13836				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	13.31516	100.00000	13.13836				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	14.30142	100.00000	14.11357				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	14.29657	100.00000	14.10674				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	15.49607	100.00000	15.29031			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
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				99.85314		99.78976			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				99.93019		99.86024			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				101.40878		101.34147			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			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			9.08500	102.48182	9.18500	102.28168			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				101.32892		101.25425			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				101.24992		101.17978			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			8.35500	107.33643	8.45000	106.88301		20,453,040,000.00		2,448,000	2,157,529,300
Total HWAY20 SPOT								20,453,040,000.00		2,448,000	2,157,529,300
Total For HWAY20								20,453,040,000.00		2,448,000	2,157,529,300
HWAY2 On 07/12/2023 Spot Bond			2.13000	285.28271	2.15000	284.56460		0.00		0	2,400,000,000
Total HWAY23 SPOT								0.00		0	2,400,000,000
Total For HWAY23								0.00		0	2,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.11000	291.98153	2.13000	291.20711		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			9.66000	98.28480	9.73000	97.62654		0.00		0	1,470,000,000
Total HWAY34 SPOT								0.00		0	1,470,000,000
Total For HWAY34								0.00		0	1,470,000,000
HWAY3 On 31/07/2035 Spot Bond			9.68000	98.05002	9.75000	97.38336		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	52.72897	100.00000	52.34250		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	99.18478	100.00000	100.00000		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	54.61767	100.00000	54.22170		0.00		0	0
Total HWF05U SPOT								0.00		0	0
Total For HWF05U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF06 On 20/11/2016 Spot Bond			100.00000	37.26306	100.00000	36.99290			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	113.47900	10.00000	113.39100			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			1.79000	121.74185	1.80000	121.49898		38,376,745,096,000.00	21,439,522,400	42,441,849,300	
Total I2025 SPOT								18,376,745,096,000.00	21,439,522,400	42,441,849,300	
Total For I2025								18,376,745,096,000.00	21,439,522,400	42,441,849,300	
I2033 On 28/02/2033 Spot Bond			1.90000	101.40819	1.90000	101.29020		195,658,200,000.00	102,978,000	13,285,000,000	
Total I2033 SPOT								195,658,200,000.00	102,978,000	13,285,000,000	
Total For I2033								195,658,200,000.00	102,978,000	13,285,000,000	
I2038 On 31/01/2038 Spot Bond			1.97000	125.66255	2.01000	124.63835		6,299,927,222,000.00	3,197,932,600	164,353,742,800	
Total I2038 SPOT								6,299,927,222,000.00	3,197,932,600	164,353,742,800	
Total For I2038								6,299,927,222,000.00	3,197,932,600	164,353,742,800	
I2046 On 31/03/2046 Spot Bond			2.03000	124.32574	2.04000	123.90988		662,702,432,000.00	326,454,400	104,729,536,900	
Total I2046 SPOT								662,702,432,000.00	326,454,400	104,729,536,900	
Total For I2046								662,702,432,000.00	326,454,400	104,729,536,900	
I2050 On 31/12/2050 Spot Bond			2.08000	132.30224	2.10000	131.51816		13,551,904,912,000.00	6,515,338,900	60,889,730,400	
Total I2050 SPOT								13,551,904,912,000.00	6,515,338,900	60,889,730,400	
Total For I2050								13,551,904,912,000.00	6,515,338,900	60,889,730,400	
IBL21 On 15/03/2016 Spot Bond			8.11000	101.26738	8.15000	101.18525		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			7.95500	105.13921	8.05500	104.84832		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			7.93000	101.49362	7.97000	101.39657		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				101.48691		101.42324		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			1.80000	134.14570	1.80000	133.99105		0.00	0	0	
Total IBL34 SPOT								0.00	0	0	
Total For IBL34								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			2.29000	136.28069	2.36500	135.53276			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				100.69668		100.63519			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			8.07500	101.75411	8.17500	101.46544			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				100.92795		100.86517			0.00	0	50,000,000
Total IBL42 SPOT									0.00	0	50,000,000
Total For IBL42									0.00	0	50,000,000
IBL43 On 15/11/2015 Spot Bond				101.19777		101.14167			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	113.47900	10.00000	113.39100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.76500	100.35946	8.86000	100.03236			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			9.28500	94.70742	9.38000	94.32369		3,714,000,000.00	400,000	2,350,000,000	
Total IBL46 SPOT								3,714,000,000.00	400,000	2,350,000,000	
Total For IBL46								3,714,000,000.00	400,000	2,350,000,000	
IBL48 On 19/03/2016 Spot Bond				100.44882		100.38898			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			8.60500	97.42095	8.70500	97.13864			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.22500	101.25477	9.32000	100.81924			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				101.40244		101.34210			0.00	0	10,000,000
Total IBL52 SPOT									0.00	0	10,000,000
Total For IBL52									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.63402		100.57077			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			7.55500	101.18912	7.59500	101.09709			0.00	0	10,000,000
Total IBL54 SPOT									0.00	0	10,000,000
Total For IBL54									0.00	0	10,000,000
IBL55 On 31/07/2018 Spot Bond			8.54500	100.52467	8.64000	100.22487			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				101.64971		101.58206			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				101.19328		101.13444			0.00	600,000,000	300,000,000
Total IBL57 SPOT									0.00	600,000,000	300,000,000
Total For IBL57									0.00	600,000,000	300,000,000
IBL58 On 13/02/2017 Spot Bond			7.72500	102.36320	7.82500	102.17351			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			8.50500	103.39840	8.60000	103.05267			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			9.67500	104.80562	9.77000	104.17902			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.24598		100.18489			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				101.59869		101.54017			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				101.43714		101.37697			0.00	0	10,000,000
Total IBL63 SPOT									0.00	0	10,000,000
Total For IBL63									0.00	0	10,000,000
IBL64 On 29/07/2019 Spot Bond				101.55133		101.49025			0.00	0	50,000,000
Total IBL64 SPOT									0.00	0	50,000,000
Total For IBL64									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				101.58198		101.51965			0.00	0	200,000,000
Total IBL65 SPOT									0.00	0	200,000,000
Total For IBL65									0.00	0	200,000,000
IBL66 On 12/03/2018 Spot Bond				100.59599		100.53295			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.02000	130.70365	3.09500	129.98198			0.00	0	50,000,000
Total IBL67 SPOT									0.00	0	50,000,000
Total For IBL67									0.00	0	50,000,000
IBL68 On 29/06/2018 Spot Bond				100.27625		100.21315			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	21.48205	100.00000	21.19989			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				101.14872		101.08560			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.18539		101.12021			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01259	100.00000	0.01251			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				99.86339		101.58207			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				99.47384		101.26427			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			9.30500	95.97180	9.40000	99.69140			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.04266		100.98074			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.71307		100.82040			0.00	4,000,000,000	2,000,000,000
Total IDCG05 SPOT									0.00	4,000,000,000	2,000,000,000
Total For IDCG05									0.00	4,000,000,000	2,000,000,000
IDCG06 On 24/11/2024 Spot Bond			10.00500	100.95786	10.08000	100.44455			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.98447	5.00000	100.94381			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	99.90559	5.00000	99.86515			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.30512	4.00000	100.27238			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	99.94591	4.00000	99.91347			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	57.56290	100.00000	57.14557		280,000,000,000,000.00	2,800,000,000	1,400,000,000	
Total IDW01U SPOT								30,000,000,000,000.00	2,800,000,000	1,400,000,000	
Total For IDW01U								30,000,000,000,000.00	2,800,000,000	1,400,000,000	
IDW02U On 30/06/2016 Spot Bond			100.00000	57.44734	100.00000	57.03085		0.00	0	0	
Total IDW02U SPOT								0.00	0	0	
Total For IDW02U								0.00	0	0	
IDW03U On 30/06/2016 Spot Bond			100.00000	57.44734	100.00000	57.03085		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	101.85971	9.20000	101.78592		0.00	0	0	
Total IFM01 SPOT								0.00	0	0	
Total For IFM01								0.00	0	0	
IKH1D On 09/12/2028 Spot Bond			100.00000	7.81300	100.00000	7.75574		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				101.73850		101.65363		0.00	1,400,000,000	700,000,000	
Total IN09 SPOT								0.00	1,400,000,000	700,000,000	
Total For IN09								0.00	1,400,000,000	700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	25.40073	100.00000	25.21657				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	22.77539	100.00000	22.61026				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	1.99265	100.00000	1.98123				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	8.77797	100.00000	8.71434				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	10.57142	100.00000	10.49477				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.41314	100.00000	13.15983				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	10.37481	100.00000	10.30607				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	38.90423	100.00000	38.62217				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	11.27162	100.00000	11.16522				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	15.09410	100.00000	14.95163				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	100.05958	100.00000	99.26124				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	99.72678	100.00000	98.91599				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN546U On 10/11/2015 Spot Bond			100.00000	94.73170	100.00000	94.01585			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.65000	99.89080	6.70000	99.85337			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			6.65000	99.76371	6.70000	99.72541			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			6.65000	99.63694	6.70000	99.59779			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			6.70000	99.37976	6.70000	99.34352			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			6.70000	99.12660	6.80000	99.07709			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			6.70000	99.00050	6.80000	98.94924			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			10.86242	100.79538	10.86513	100.70570			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			10.86242	100.40490	10.86513	100.31557			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				100.49274		100.41951			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.48401		100.41215			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	100.15741	6.50000	100.10492			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING161 On 20/03/2017 Spot Bond				100.51226		100.43876				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				100.57983		100.51738				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	99.94017				0.00	2,400,000,000	1,200,000,000
Total ING211 SPOT										0.00	2,400,000,000	1,200,000,000
Total For ING211										0.00	2,400,000,000	1,200,000,000
ING211 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100				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				100.46922		100.39855				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				100.15092		100.08618				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				102.05547		101.99890				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				99.94490		101.50518				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				103.05000		102.98733				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				101.76802		101.68147				0.00	0	10,000,000
Total INLV01 SPOT										0.00	0	10,000,000
Total For INLV01										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP275U On 14/10/2015 Spot Bond			100.00000	99.45504	100.00000	98.64865			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	113.47900	10.00000	113.39100			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				99.97985		99.91939			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				99.97958		99.91832			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			8.11000	100.93448	8.15000	100.81257			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				100.23176		100.16822			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.23714		100.17215			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.24076		100.17479			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				99.94094		101.77205			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				99.93798		101.86157			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				99.93981		101.80743			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				101.37568		101.32066			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.65500	102.46152	9.75000	101.98230			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
IPL6 On 28/09/2017 Spot Bond			8.64500	102.37711	8.74500	102.12591			0.00	0	1,360,000,000
Total IPL6 SPOT									0.00	0	1,360,000,000
Total For IPL6									0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.14972		100.08542			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				99.99987		99.93792			0.00	0	30,000,000
Total IPL8 SPOT									0.00	0	30,000,000
Total For IPL8									0.00	0	30,000,000
IPL9 On 20/05/2021 Spot Bond				100.46410		100.39902			0.00	1,000,000,000	1,020,000,000
Total IPL9 SPOT									0.00	1,000,000,000	1,020,000,000
Total For IPL9									0.00	1,000,000,000	1,020,000,000
IV015 On 20/09/2022 Spot Bond				101.67124		101.60170			0.00	0	10,000,000
Total IV015 SPOT									0.00	0	10,000,000
Total For IV015									0.00	0	10,000,000
IV016 On 06/12/2021 Spot Bond				100.87454		100.80011			0.00	0	10,000,000
Total IV016 SPOT									0.00	0	10,000,000
Total For IV016									0.00	0	10,000,000
IV017 On 31/01/2022 Spot Bond			2.97000	132.36707	3.04500	132.07611			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			3.68000	152.35999	3.72500	151.70411			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				100.24050		100.16808			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00009		99.93209			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				102.07075		101.99817			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.68293		100.61051			0.00	0	20,000,000
Total IV025 SPOT									0.00	0	20,000,000
Total For IV025									0.00	0	20,000,000
IV026 On 27/09/2024 Spot Bond				98.36893		98.29497			0.00	0	20,000,000
Total IV026 SPOT									0.00	0	20,000,000
Total For IV026									0.00	0	20,000,000
IV030 On 31/01/2025 Spot Bond			3.79000	111.21388	3.80000	111.02291			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			3.79000	111.21388	3.80000	111.02291			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.79138		100.71531			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				101.13531		101.05869			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	13.05316	100.00000	12.88171			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.29500	113.69312	10.39000	113.38103		6,177,000,000,000.00		600,000,000	600,000,000
Total IV08 SPOT								6,177,000,000,000.00		600,000,000	600,000,000
Total For IV08								6,177,000,000,000.00		600,000,000	600,000,000
IV09 On 30/04/2018 Spot Bond				103.69272		103.61373			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			3.78000	144.75037	3.82500	143.88608			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.65000	99.92718	6.65000	99.98178			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			6.65000	99.60078	6.65000	99.60078			0.00	0	0
Total IVA543 SPOT									0.00	0	0
Total For IVA543									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA544 On 22/10/2015 Spot Bond			6.65000	99.47442	6.70000	99.47049			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			6.65000	99.34838	6.70000	99.34352			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			6.70000	99.21687	6.70000	99.21687			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			6.70000	98.71348	6.80000	98.69453			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.80000	98.56766	6.80000	98.56766			0.00	0	0
Total IVA551 SPOT									0.00	0	0
Total For IVA551									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.56130		101.50080			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.14398		100.08251			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				101.06295		101.00352			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				101.12340		101.05529			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.90115		100.83744			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				99.99998		99.93964			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				99.99998		99.93923			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				99.99998		99.93842			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				99.99999		99.94206			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				99.85721		101.72583			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.62299		101.55900			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				100.46127		100.39615			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				101.17579		101.11358			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				100.93087		100.87214			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				100.92194		100.86379			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.15556		100.08917			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				101.67520		101.61377			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				100.43005		100.36941			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.26285		100.19772			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.26930		100.20255			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.26929		100.20255			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			9.10500	102.77392	9.20000	102.40111			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.57481	100.00000	15.47218			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.74811	100.00000	11.66294			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			9.32500	102.11629	9.42000	101.62321			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				101.65353		101.58829			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				106.97274		106.91479			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				101.60955		101.55062			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				102.54834		102.48855			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			7.59000	103.41742	7.63000	103.35112			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				101.53258		101.46334			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				101.17693		101.10959			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				100.87920		100.81217			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.58587		101.51788			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				101.30005		101.23799			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				101.41793		101.35003			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				100.82131		100.75878			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				100.32229		100.25393			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				101.57180		101.50988			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.15527		100.08896			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC059 On 09/06/2016 Spot Bond				100.69533		100.63274			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				101.63988		101.57265			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.24954		100.18115			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				101.29402		101.22887			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				101.57161		101.50084			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.61445		100.54692			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.73477		100.66645			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.51074		100.44767			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.91831		101.83942			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				101.65818		101.59168			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				99.83986		99.77681			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	90.19608	100.00000	89.53771			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.67481		100.61207			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.78080		100.71517			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.64810		100.57943			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.78835		100.72012			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				101.00332		100.93070			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				101.84972		101.77047			0.00	0	500,000,000
Total KSB008 SPOT									0.00	0	500,000,000
Total For KSB008									0.00	0	500,000,000
KSB00 On 05/08/2020 Spot Bond				101.89793		101.81352			0.00	0	1,100,000,000
Total KSB009 SPOT									0.00	0	1,100,000,000
Total For KSB009									0.00	0	1,100,000,000
KW01 On 31/10/2027 Spot Bond			8.55500	136.05972	8.63000	135.27238			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				100.33944		100.27800			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				100.62506		100.56013			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK06 On 06/03/2017 Spot Bond				100.83325		100.77207			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				100.46028		100.39728			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				102.00934		101.94260			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			10.25500	101.46418	10.35000	101.07221			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	101.24441	9.71000	101.16619			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				101.58607		101.52107			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.61500	99.65836	8.71500	99.42430		2,584,500,000.00		300,000	3,280,000,000
Total LGL02 SPOT								2,584,500,000.00		300,000	3,280,000,000
Total For LGL02								2,584,500,000.00		300,000	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			8.80500	97.64254	8.90500	97.35862		0.00		0	480,000,000
Total LGL03 SPOT								0.00		0	480,000,000
Total For LGL03								0.00		0	480,000,000
LGL04 On 14/08/2020 Spot Bond			9.92500	98.57952	10.02000	98.15005		2,977,500,000.00		300,000	590,000,000
Total LGL04 SPOT								2,977,500,000.00		300,000	590,000,000
Total For LGL04								2,977,500,000.00		300,000	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.68273		100.61031		0.00		0	30,000,000
Total LGL05 SPOT								0.00		0	30,000,000
Total For LGL05								0.00		0	30,000,000
LHL01 On 13/12/2015 Spot Bond				100.87132		100.77857		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			8.11000	103.91843	8.15000	103.84286		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03 On 13/12/2016 Spot Bond				100.94650		100.84563			0.00	800,000,000	400,000,000
Total LHL03 SPOT									0.00	800,000,000	400,000,000
Total For LHL03									0.00	800,000,000	400,000,000
LHL13 On 10/09/2016 Spot Bond				100.73459		100.66627			0.00	0	0
Total LHL13 SPOT									0.00	0	0
Total For LHL13									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.45730		101.36654			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				101.16356		101.09837			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				101.18736		101.11915			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				101.26918		101.19625			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				101.17540		101.11587			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				100.54617		100.48737			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				100.00000	0.00000	100.00000			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				99.42543		99.37157			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				98.93938		98.88545			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond			100.00000	78.83369	100.00000	78.32618		400,000,000,000,000.00		4,000,000,000	2,000,000,000
Total MAQ076 SPOT								10,000,000,000,000.00		4,000,000,000	2,000,000,000
Total For MAQ076								10,000,000,000,000.00		4,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.79734		100.74229				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				100.80279		100.74736				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				101.41366		101.36393				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				101.51197		101.45940				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				100.33141		100.24836				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.21482		100.15623				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.77498		100.71375				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.36499		100.30630				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.76669		100.70808				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				101.09136		101.03165				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				99.72747		99.67039				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/08/2016 Spot Bond				101.30922		101.25054				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				101.28750		101.22729				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.67955		100.62023				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00002		99.94452				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				99.98038		99.92155				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				101.18176		101.11919				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.22871		100.16623				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.24603		100.18494				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	83.67816	100.00000	83.10502				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	26.68765	100.00000	31.32256				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	23.83818	100.00000	23.66535				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	23.93279	100.00000	23.75928				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	22.96603	100.00000	22.79953			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	37.53519	100.00000	37.26306			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				101.55127		101.49018			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.76500	100.70449	8.86000	100.35041		1,753,000,000.00		200,000	620,000,000
Total MBSA01 SPOT								1,753,000,000.00		200,000	620,000,000
Total For MBSA01								1,753,000,000.00		200,000	620,000,000
MBSA0 On 15/04/2019 Spot Bond			8.78500	100.28426	8.88000	99.93139		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MEFSA On 05/10/2016 Spot Bond				100.14521		100.08292		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				102.03699		101.97110		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				102.12754		102.05876		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			7.89000	100.80974	7.99000	100.65202		0.00		0	0
Total MEFSB3 SPOT								0.00		0	0
Total For MEFSB3								0.00		0	0
MEFSB On 05/01/2019 Spot Bond			8.75500	104.10371	8.85000	103.76555		0.00		0	0
Total MEFSB4 SPOT								0.00		0	0
Total For MEFSB4								0.00		0	0
MEFSB On 05/01/2022 Spot Bond			9.58000	104.64690	9.67500	104.12398		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				100.42719		100.36695		0.00		0	0
Total MFS1A1 SPOT								0.00		0	0
Total For MFS1A1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.44137		100.37910			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			9.60500	102.70890	9.70000	102.31617			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.81500	103.15299	8.91500	102.93023			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				99.98072		99.92293			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				101.78435		101.72552			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				100.53950		100.47554			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			9.45500	103.22298	9.55000	102.74208			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.23335		100.16223			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			11.20500	102.39672	11.28000	101.86473			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.70500	102.50686	10.80000	101.96597		6,423,000,000.00	600,000	1,030,000,000	
Total MMIG05 SPOT								6,423,000,000.00	600,000	1,030,000,000	
Total For MMIG05								6,423,000,000.00	600,000	1,030,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	35.44281	100.00000	35.18304			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			8.51500	103.04426	8.61500	102.82356			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.50500	105.07384	8.60500	104.83922			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.92549	100.89771	7.86757			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	8.02422	100.61875	7.96572			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.40907		100.35043			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				100.43703		100.37437			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				100.44262		100.37915			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				100.50337		100.43115			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				100.55389		100.47439			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	11.19874	100.00000	11.11666			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	11.98953	100.00000	11.90165			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.82500	95.39134	9.92000	94.86425		7,860,000,000.00		800,000	1,010,000,000
Total NAM01 SPOT								7,860,000,000.00		800,000	1,010,000,000
Total For NAM01								7,860,000,000.00		800,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.45500	103.24823	9.55000	102.81425		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NBK10 On 25/07/2016 Spot Bond			7.63500	100.92491	7.67500	100.83310		0.00		0	0
Total NBK10A SPOT								0.00		0	0
Total For NBK10A								0.00		0	0
NBK11 On 28/11/2020 Spot Bond			9.28500	101.83866	9.38000	101.38632		0.00		0	0
Total NBK11A SPOT								0.00		0	0
Total For NBK11A								0.00		0	0
NBK12 On 19/03/2021 Spot Bond			8.90500	102.59399	9.00000	102.11322		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0
NBK13 On 19/03/2024 Spot Bond			9.37500	102.64117	9.47000	102.01237		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				101.80066		101.74223		0.00		0	320,000,000
Total NBK13B SPOT								0.00		0	320,000,000
Total For NBK13B								0.00		0	320,000,000
NBK14 On 26/06/2021 Spot Bond			9.26500	102.85016	9.36000	102.36034		0.00		0	0
Total NBK14A SPOT								0.00		0	0
Total For NBK14A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			9.50500	98.11425	9.60000	97.60574				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				101.89037		101.83136				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			10.16500	97.23338	10.24000	96.72326				0.00	0	2,510,000,000
Total NBK16A SPOT										0.00	0	2,510,000,000
Total For NBK16A										0.00	0	2,510,000,000
NBK16I On 25/07/2016 Spot Bond				101.39403		101.33564				0.00	0	30,000,000
Total NBK16B SPOT										0.00	0	30,000,000
Total For NBK16B										0.00	0	30,000,000
NBK17/ On 22/04/2026 Spot Bond			10.33500	102.26098	10.41000	101.71134				0.00	0	1,080,000,000
Total NBK17A SPOT										0.00	0	1,080,000,000
Total For NBK17A										0.00	0	1,080,000,000
NBK17I On 28/11/2016 Spot Bond				100.95974		100.90230				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			9.23500	103.43674	9.33000	103.00823				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.24981		100.18991				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			9.65500	103.40815	9.75000	102.87148				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				99.88471		99.82357				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.40500	103.45306	10.48000	102.89344				0.00	0	30,000,000
Total NBK20A SPOT										0.00	0	30,000,000
Total For NBK20A										0.00	0	30,000,000
NBK20I On 25/06/2021 Spot Bond				100.34876		100.28704				0.00	0	20,000,000
Total NBK20B SPOT										0.00	0	20,000,000
Total For NBK20B										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
NBK21/ On 21/07/2027 Spot Bond			10.60500	102.52947	10.68000	101.94617			0.00	0	60,000,000
Total NBK21A SPOT									0.00	0	60,000,000
Total For NBK21A									0.00	0	60,000,000
NBK21I On 10/11/2017 Spot Bond				101.25233		101.19091			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				101.27098		101.20927			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				101.30417		101.24080			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				101.34208		101.27791			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				101.39526		101.32734			0.00	0	60,000,000
Total NBK25B SPOT									0.00	0	60,000,000
Total For NBK25B									0.00	0	60,000,000
NBK26I On 22/04/2026 Spot Bond				101.85856		101.79113			0.00	0	30,000,000
Total NBK26B SPOT									0.00	0	30,000,000
Total For NBK26B									0.00	0	30,000,000
NBK27I On 01/06/2018 Spot Bond				100.86314		100.80065			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.80000	109.42771	8.89500	109.02525		5,280,000,000.00		600,000	2,410,000,000
Total NBK3A SPOT								5,280,000,000.00		600,000	2,410,000,000
Total For NBK3A								5,280,000,000.00		600,000	2,410,000,000
NBK4 On 28/10/2024 Spot Bond			10.73000	39.78065	10.80500	39.50447			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				101.91477		101.84737			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			7.68000	101.20884	7.72000	101.12933			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.39931		100.33703			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				99.09453		99.03910			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				100.85850		100.79476			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				101.68645		101.62215			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				101.65366		101.58842			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				95.64339		95.58606			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.26418		101.19718			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				100.45978		100.39486			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.60878		100.54862			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				100.42319		100.36352			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				100.41075		100.35187			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0

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 20/06/2016 Spot Bond				100.41047		100.35162			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				101.50235		101.44143			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				100.47051		100.40303			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.90000	104.91110	9.97500	104.39406			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				100.46773		100.40064			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.93500	103.74234	10.01000	103.22973			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.47051		100.40303			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				100.42474		100.36384			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				100.43747		100.37577			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				100.47498		100.40684			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				100.48055		100.41161			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				100.85514		100.79034			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.06039		99.99996				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.46885		100.40160				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond			100.00000	8.93529	100.00000	8.81793				0.00	0	15,000,000,000
Total NCLN95 SPOT										0.00	0	15,000,000,000
Total For NCLN95										0.00	0	15,000,000,000
NED13 On 25/07/2023 Spot Bond				101.91783		101.84437				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.76638		99.69136				0.00	0	820,000,000
Total NED14 SPOT										0.00	0	820,000,000
Total For NED14										0.00	0	820,000,000
NED15 On 08/04/2024 Spot Bond			9.96500	101.62784	10.06000	101.26987				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				97.34401		97.27236				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				104.24229		104.16650				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				99.90082		102.06807				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				100.31992		100.23247				0.00	0	30,000,000
Total NED19 SPOT										0.00	0	30,000,000
Total For NED19										0.00	0	30,000,000
NED20 On 01/07/2020 Spot Bond			11.15500	103.62078	11.25000	103.18716				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.11122		100.00386				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.69054	9.44500	120.59977			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 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			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			2.26000	175.28549	2.28000	175.03722			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			2.65000	113.25939	2.66000	113.02642			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	191.71697	3.45000	191.48801			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.04000	109.63276	3.05000	109.40419			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			3.27000	142.63518	3.31500	141.76355			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			3.18000	154.10219	3.22500	153.18247			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			8.65500	104.68371	8.75000	104.23974			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			9.28500	105.71304	9.38000	105.27202			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				101.45307		101.39674			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.97036		100.91170			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.00369		100.94298			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.98371		100.92423			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.04230		100.97921			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.48500	107.06685	9.58000	106.50716			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.02366		100.96172			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.01035		100.94923			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.09943		101.03280			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.68500	105.73019	9.78000	105.28903			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				101.03698		100.97421			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.04364		100.98046			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.15661		101.08644			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.28948		101.21109			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				101.20849		101.13511			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.06360		100.99919			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			8.55500	114.43236	8.65000	114.08100			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.35500	120.18468	9.45000	119.56816			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.15500	178.12894	2.17500	177.69062			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			10.65500	115.59418	10.73000	114.93113			0.00	0	2,510,000,000
Total NRA028 SPOT									0.00	0	2,510,000,000
Total For NRA028									0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				101.69840		101.63717			0.00	0	10,000,000
Total NTC12 SPOT									0.00	0	10,000,000
Total For NTC12									0.00	0	10,000,000
NTC16 On 22/03/2018 Spot Bond				100.46168		100.39653			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				100.89621		100.83382			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				100.84670		100.78240			0.00	0	10,000,000
Total NTC18 SPOT									0.00	0	10,000,000
Total For NTC18									0.00	0	10,000,000
NTC19 On 27/07/2020 Spot Bond				101.72855		101.66241			0.00	0	30,000,000
Total NTC19 SPOT									0.00	0	30,000,000
Total For NTC19									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				101.11670		101.04270			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				101.37122		101.27849			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	18.23354	100.00000	18.10135			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	98.38275	100.00000	97.59358			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			7.60000	104.13475	7.64000	104.06791			0.00	0	400,000,000
Total OML01 SPOT									0.00	0	400,000,000
Total For OML01									0.00	0	400,000,000
OML02 On 21/11/2024 Spot Bond				101.50516		101.43572			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			9.80500	101.61987	9.90000	101.22806			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				100.68074		100.61007			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			9.98500	99.81273	10.08000	99.40042			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.55500	99.55944	10.65000	99.04300			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			11.15500	99.52670	11.23000	99.01111			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
OML08 On 14/09/2025 Spot Bond				100.66172		100.59134			0.00	0	180,000,000
Total OML08 SPOT									0.00	0	180,000,000
Total For OML08									0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			10.54500	102.53412	10.64000	101.98444			6,327,000,000.00	600,000	1,000,000,000
Total OML09 SPOT									6,327,000,000.00	600,000	1,000,000,000
Total For OML09									6,327,000,000.00	600,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.05500	102.60443	11.13000	102.06393			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	61.11755	100.00000	60.67445			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			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				100.72792		100.66617			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				101.35442		101.29468			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				101.24032		101.17746			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.78002		100.72094			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				100.84216		100.77965			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.35741		100.29614			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				99.72947		99.66429			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				101.73606		101.67207			0.00	0	50,000,000
Total PPC003 SPOT									0.00	0	50,000,000
Total For PPC003									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			9.55500	104.07825	9.65000	103.58486			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				101.60231		101.54116			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				101.62122		101.55932			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				101.66324		101.59967			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				101.84387		101.77314			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				101.88587		101.81347			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.61031		101.54041			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			7.97500	45.06940	8.05000	44.71046			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.61000	107.07816	6.65000	106.98335		361,086,673,113,000.00	54,627,333,300	115,387,666,600	
Total R159 SPOT								361,086,673,113,000.00	54,627,333,300	115,387,666,600	
Total For R159								361,086,673,113,000.00	54,627,333,300	115,387,666,600	
R159P On 15/09/2016 Spot Bond			6.44000	94.30054	6.48000	94.21718		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.15500	120.21718	8.23000	119.53477		259,629,452,161,000.00	1,503,326,726,200	769,037,034,700	
Total R186 SPOT								259,629,452,161,000.00	1,503,326,726,200	769,037,034,700	
Total For R186								259,629,452,161,000.00	1,503,326,726,200	769,037,034,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P On 21/12/2026 Spot Bond			7.89500	42.03967	7.97000	41.67494			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.81500	39.27415	7.89000	38.90545			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			1.75000	292.64574	1.77000	291.91609		3,687,221,650,000.00	2,106,983,800	14,992,793,000	
Total R197 SPOT								3,687,221,650,000.00	2,106,983,800	14,992,793,000	
Total For R197								3,687,221,650,000.00	2,106,983,800	14,992,793,000	
R202 On 07/12/2033 Spot Bond			1.90000	237.55985	1.91000	236.95409		10,469,738,340,000.00	5,510,388,600	196,400,692,500	
Total R202 SPOT								10,469,738,340,000.00	5,510,388,600	196,400,692,500	
Total For R202								10,469,738,340,000.00	5,510,388,600	196,400,692,500	
R2023 On 28/02/2023 Spot Bond			7.97500	99.64811	8.07000	99.06619		773,010,530,060,000.00	222,321,069,600	346,183,299,500	
Total R2023 SPOT								773,010,530,060,000.00	222,321,069,600	346,183,299,500	
Total For R2023								773,010,530,060,000.00	222,321,069,600	346,183,299,500	
R203 On 15/09/2017 Spot Bond			6.95500	102.90010	7.05500	102.66148		671,589,091,236,000.00	384,124,959,200	708,007,897,900	
Total R203 SPOT								671,589,091,236,000.00	384,124,959,200	708,007,897,900	
Total For R203								671,589,091,236,000.00	384,124,959,200	708,007,897,900	
R2030 On 31/01/2030 Spot Bond			8.57500	96.87940	8.64500	96.26328		167,867,221,800,000.00	252,812,504,000	841,041,398,700	
Total R2030 SPOT								167,867,221,800,000.00	252,812,504,000	841,041,398,700	
Total For R2030								167,867,221,800,000.00	252,812,504,000	841,041,398,700	
R2032 On 31/03/2032 Spot Bond			8.64500	96.82993	8.71500	96.17177		604,489,598,347,000.00	301,271,208,600	318,630,758,700	
Total R2032 SPOT								604,489,598,347,000.00	301,271,208,600	318,630,758,700	
Total For R2032								604,489,598,347,000.00	301,271,208,600	318,630,758,700	
R2035 On 28/02/2035 Spot Bond			8.77500	101.93671	8.84500	101.21585		406,893,750,000,000.00	388,250,000,000	431,100,000,000	
Total R2035 SPOT								406,893,750,000,000.00	388,250,000,000	431,100,000,000	
Total For R2035								406,893,750,000,000.00	388,250,000,000	431,100,000,000	
R2037 On 31/01/2037 Spot Bond			8.80000	98.79961	8.86500	98.12626		313,453,305,120,000.00	149,256,057,400	494,329,216,700	
Total R2037 SPOT								313,453,305,120,000.00	149,256,057,400	494,329,216,700	
Total For R2037								313,453,305,120,000.00	149,256,057,400	494,329,216,700	
R204 On 21/12/2018 Spot Bond			7.33500	104.31488	7.43000	103.98387		245,990,795,668,000.00	306,201,880,800	603,570,018,500	
Total R204 SPOT								245,990,795,668,000.00	306,201,880,800	603,570,018,500	
Total For R204								245,990,795,668,000.00	306,201,880,800	603,570,018,500	
R2040 On 31/01/2040 Spot Bond			8.80500	103.70398	8.87500	102.92684		421,127,000,000,000.00	161,400,000,000	118,500,000,000	
Total R2040 SPOT								421,127,000,000,000.00	161,400,000,000	118,500,000,000	
Total For R2040								421,127,000,000,000.00	161,400,000,000	118,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			8.82500	100.93708	8.89000	100.20143			122,030,351,025,000.00	240,456,697,000	503,682,436,400
Total R2044 SPOT									22,030,351,025,000.00	240,456,697,000	503,682,436,400
Total For R2044									22,030,351,025,000.00	240,456,697,000	503,682,436,400
R2048 On 28/02/2048 Spot Bond			8.81500	100.30620	8.88500	99.49819			074,622,649,179,000.00	235,351,406,600	471,490,783,100
Total R2048 SPOT									74,622,649,179,000.00	235,351,406,600	471,490,783,100
Total For R2048									74,622,649,179,000.00	235,351,406,600	471,490,783,100
R207 On 15/01/2020 Spot Bond			7.60500	100.46555	7.70000	100.06691			519,987,677,388,000.00	462,851,765,600	852,237,085,000
Total R207 SPOT									19,987,677,388,000.00	462,851,765,600	352,237,085,000
Total For R207									19,987,677,388,000.00	462,851,765,600	352,237,085,000
R208 On 31/03/2021 Spot Bond			7.75500	95.80733	7.85000	95.34254			629,750,779,547,000.00	210,154,839,400	450,673,059,800
Total R208 SPOT									29,750,779,547,000.00	210,154,839,400	450,673,059,800
Total For R208									29,750,779,547,000.00	210,154,839,400	450,673,059,800
R209 On 31/03/2036 Spot Bond			8.72000	76.81258	8.79000	76.21883			538,840,654,768,000.00	520,509,249,400	805,503,498,000
Total R209 SPOT									18,840,654,768,000.00	520,509,249,400	305,503,498,000
Total For R209									18,840,654,768,000.00	520,509,249,400	305,503,498,000
R210 On 31/03/2028 Spot Bond			1.78000	178.75699	1.82500	177.69181			26,976,946,818,000.00	15,155,588,100	63,480,570,200
Total R210 SPOT									26,976,946,818,000.00	15,155,588,100	63,480,570,200
Total For R210									26,976,946,818,000.00	15,155,588,100	63,480,570,200
R211 On 31/01/2017 Spot Bond			1.10000	135.34747	1.10000	135.19909			256,217,500,000.00	232,925,000	55,253,096,900
Total R211 SPOT									256,217,500,000.00	232,925,000	55,253,096,900
Total For R211									256,217,500,000.00	232,925,000	55,253,096,900
R212 On 31/01/2022 Spot Bond			1.72000	140.82453	1.79500	140.05530			14,782,213,888,000.00	8,594,310,400	166,262,205,000
Total R212 SPOT									14,782,213,888,000.00	8,594,310,400	166,262,205,000
Total For R212									14,782,213,888,000.00	8,594,310,400	166,262,205,000
R213 On 28/02/2031 Spot Bond			8.61000	87.21212	8.68000	86.62026			054,618,082,888,000.00	238,631,600,800	412,343,450,800
Total R213 SPOT									54,618,082,888,000.00	238,631,600,800	412,343,450,800
Total For R213									54,618,082,888,000.00	238,631,600,800	412,343,450,800
R214 On 28/02/2041 Spot Bond			8.76000	77.86983	8.83000	77.24238			446,558,777,328,000.00	393,442,782,800	937,110,121,300
Total R214 SPOT									16,558,777,328,000.00	393,442,782,800	937,110,121,300
Total For R214									16,558,777,328,000.00	393,442,782,800	937,110,121,300
R229C On 15/03/2016 Spot Bond			6.43000	97.34203	6.47000	97.27559			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			6.44000	94.30054	6.48000	94.21718			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			6.45000	98.77813	6.49000	98.71863			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			6.43000	95.71949	6.47000	95.64392			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			6.49000	92.67377	6.53000	92.58224			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			6.93000	89.11707	7.03000	88.92118			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			6.98000	86.04143	7.08000	85.81053			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.34000	82.36581	7.43500	82.11383			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			7.32000	79.49893	7.41500	79.21952			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			7.30000	76.74664	7.39500	76.44198			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			7.29000	74.07398	7.38500	73.74618			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			7.56500	70.58544	7.66000	70.23976			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			7.54500	68.08094	7.64000	67.71660			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			7.67500	65.14001	7.77000	64.76132			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C On 21/12/2021 Spot Bond			7.64500	62.84497	7.74000	62.45114			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			7.61500	60.64832	7.71000	60.24079			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			7.58500	58.54539	7.68000	58.12547			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			7.54500	56.57364	7.64000	56.14228			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			7.50500	54.68941	7.60000	54.24767			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			8.09500	50.17306	8.17000	49.82706			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.05500	48.39201	8.13000	48.04107			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.01500	46.69217	8.09000	46.33693			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			7.97500	45.06940	8.05000	44.71046			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			7.93500	43.51979	8.01000	43.15771			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			7.89500	42.03967	7.97000	41.67494			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.85500	40.62556	7.93000	40.25863			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C On 21/12/2027 Spot Bond			7.81500	39.27415	7.89000	38.90545			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				100.97610		103.39047			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				101.87114		101.79888			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				100.71940		103.02992			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.78650		100.71328			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	31.73164	100.00000	31.50158		70,000,000,000,000.00	700,000,000	350,000,000	
Total RCSB1U SPOT								'0,000,000,000,000.00	700,000,000	350,000,000	
Total For RCSB1U								'0,000,000,000,000.00	700,000,000	350,000,000	
RCSB2 On 24/07/2017 Spot Bond			100.00000	25.46241	100.00000	25.27781		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	41.43389	100.00000	41.13021		134,000,000,000,000.00	1,340,000,000	670,000,000	
Total RCSB3U SPOT								134,000,000,000,000.00	1,340,000,000	670,000,000	
Total For RCSB3U								134,000,000,000,000.00	1,340,000,000	670,000,000	
RCSB4 On 07/11/2015 Spot Bond			100.00000	95.08320	100.00000	94.35922		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	41.39349	100.00000	41.09011		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	21.58005	100.00000	21.42360		0.00	0	0	
Total RCSB6U SPOT								0.00	0	0	
Total For RCSB6U								0.00	0	0	
RDF01U On 04/09/2017 Spot Bond			100.00000	28.63830	100.00000	28.41733		0.00	0	0	
Total RDF01U SPOT								0.00	0	0	
Total For RDF01U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	8.68152	100.00000	8.60873			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	20.67254	100.00000	20.51302			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	15.81874	100.00000	15.69668			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.85944	100.00000	9.78336			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.67839		100.61333			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.55570		100.49496			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.00476		100.93986			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.05462		100.98643			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				100.95705		100.89793			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.38009		100.31988			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				100.91960		100.86150			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				100.95709		100.89659			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 27/07/2016 Spot Bond				101.52477		101.46530			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.11813		100.05903			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.17000		101.10308			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				101.00513		100.94758			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				99.84091		101.68162			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.77696		100.69313			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				100.20219		100.11544			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	22.06303	100.00000	21.90132			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	14.03860	100.00000	13.93570			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.78615	100.00000	10.70709			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.54187	100.00000	9.47193			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				101.96505		101.90166			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				101.49993		101.43337			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				100.75676		100.69291			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				102.03883		101.97882			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				100.96430		100.90056			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				100.77987		100.71362			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				99.83763		101.71478			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				89.33605		89.18015			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				86.25826		86.12309			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				97.77971		97.56798			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				97.33789		97.11478			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				100.43485		100.34226			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				83.51858		83.40335			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				99.31644		99.14688			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	104.07198	12.35000	103.97035			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	16.83442	100.00000	16.71238			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.17407		101.10130			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	9.52177	100.00000	9.45198			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	51.82470	100.00000	51.44897			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	95.09044	100.00000	94.35897			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	15.13966	100.00000	15.02990			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	44.75551	100.00000	44.43103			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				106.70363		106.55848			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				61.28413		61.18700			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.12500	103.36446	9.22000	107.84551			2,737,500,000.00	300,000	770,000,000
Total RW21 SPOT									2,737,500,000.00	300,000	770,000,000
Total For RW21									2,737,500,000.00	300,000	770,000,000
RW23 On 10/12/2023 Spot Bond			9.49500	103.28169	9.59000	102.67290			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.96000	105.50898	10.03000	104.91168			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				98.68780		98.66460			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.81000	107.28767	7.85000	107.17732			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.47900	10.00000	113.39100			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				102.05359		101.99006			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			9.20500	104.35334	9.30500	104.08462			0.00	0	10,000,000
Total SBK14 SPOT									0.00	0	10,000,000
Total For SBK14									0.00	0	10,000,000
SBK15 On 23/01/2022 Spot Bond				102.41879		102.35568			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				99.98379		99.91295			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				100.62928		100.55843			0.00	0	10,000,000
Total SBK17 SPOT									0.00	0	10,000,000
Total For SBK17									0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				99.56050		99.48949			0.00	0	20,000,000
Total SBK18 SPOT									0.00	0	20,000,000
Total For SBK18									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
SBK19 On 24/10/2019 Spot Bond				101.87185		101.80292				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.08018		100.99964				0.00	0	20,000,000
Total SBK20 SPOT										0.00	0	20,000,000
Total For SBK20										0.00	0	20,000,000
SBK21 On 28/01/2025 Spot Bond				101.66476		101.58608				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				101.39511		101.31464				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.57500	104.20441	11.67000	103.67826				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			8.83500	99.08979	8.93000	98.81194				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN33 On 15/09/2017 Spot Bond			8.35500	100.41806	8.45500	100.17540				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.57455		100.51149				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.15628		100.08956				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			7.95500	102.15294	8.05500	101.90780				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				101.96498		101.89341				0.00	0	10,000,000
Total SBS15 SPOT										0.00	0	10,000,000
Total For SBS15										0.00	0	10,000,000
SBS16 On 22/09/2018 Spot Bond				100.43353		100.36923				0.00	0	20,000,000
Total SBS16 SPOT										0.00	0	20,000,000
Total For SBS16										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
SBS18 On 23/06/2018 Spot Bond				101.31200		101.24567			0.00	0	10,000,000
Total SBS18 SPOT									0.00	0	10,000,000
Total For SBS18									0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			9.53000	105.86646	9.62500	105.36846			0.00	0	30,000,000
Total SBS19 SPOT									0.00	0	30,000,000
Total For SBS19									0.00	0	30,000,000
SBS20 On 15/05/2026 Spot Bond			10.05500	104.04567	10.13000	103.48180			0.00	0	30,000,000
Total SBS20 SPOT									0.00	0	30,000,000
Total For SBS20									0.00	0	30,000,000
SBS21 On 15/05/2026 Spot Bond				101.31269		101.24305			0.00	0	10,000,000
Total SBS21 SPOT									0.00	0	10,000,000
Total For SBS21									0.00	0	10,000,000
SBS23 On 23/05/2017 Spot Bond				101.41987		101.05566			0.00	0	2,510,000,000
Total SBS23 SPOT									0.00	0	2,510,000,000
Total For SBS23									0.00	0	2,510,000,000
SBS24 On 24/05/2019 Spot Bond				101.87428		101.81049			0.00	0	2,000,000,000
Total SBS24 SPOT									0.00	0	2,000,000,000
Total For SBS24									0.00	0	2,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.59500	104.22139	8.69000	103.85814		2,578,500,000,000.00		300,000,000	1,070,000,000
Total SBS25 SPOT								2,578,500,000,000.00		300,000,000	1,070,000,000
Total For SBS25								2,578,500,000,000.00		300,000,000	1,070,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	32.71840	100.00000	32.50281			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			9.51500	104.92578	9.61000	104.29607			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				101.41421		101.35611			0.00	0	20,000,000
Total SBS28 SPOT									0.00	0	20,000,000
Total For SBS28									0.00	0	20,000,000
SBS29 On 12/06/2019 Spot Bond			8.60500	103.13880	8.70000	102.77347			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.06500	91.10245	10.14000	90.58810			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				99.63406		99.57227			0.00	0	30,000,000
Total SBS30 SPOT									0.00	0	30,000,000
Total For SBS30									0.00	0	30,000,000
SBS31 On 27/06/2027 Spot Bond			9.80500	103.09837	9.88000	102.50492			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				100.43290		100.37185			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				100.44426		100.38158			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			9.95500	101.46997	10.03000	100.95003			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				101.69726		101.63661			0.00	0	310,000,000
Total SBS35 SPOT									0.00	0	310,000,000
Total For SBS35									0.00	0	310,000,000
SBS36 On 29/01/2020 Spot Bond				101.50301		101.44019			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			8.86500	98.48121	8.96000	98.08461			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			10.15500	95.51393	10.23000	95.01214			0.00	0	1,020,000,000
Total SBS38 SPOT									0.00	0	1,020,000,000
Total For SBS38									0.00	0	1,020,000,000
SBS39 On 29/01/2030 Spot Bond			10.86000	93.69357	10.93000	93.14293			0.00	0	30,000,000
Total SBS39 SPOT									0.00	0	30,000,000
Total For SBS39									0.00	0	30,000,000
SBS4 On 16/11/2021 Spot Bond			9.52500	99.26290	9.62000	98.76798			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.12000	106.01798	7.16000	105.92815		35,600,000,000,000.00		5,000,000,000	2,830,000,000
Total SBS9 SPOT								35,600,000,000,000.00		5,000,000,000	2,830,000,000
Total For SBS9								35,600,000,000,000.00		5,000,000,000	2,830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			2.36000	280.93420	2.38000	280.22298			0.00	0	28,500,000
Total SBSI11 SPOT									0.00	0	28,500,000
Total For SBSI11									0.00	0	28,500,000
SBSI12 On 31/01/2017 Spot Bond			1.71000	134.29938	1.71000	134.14552			0.00	0	50,000,000
Total SBSI12 SPOT									0.00	0	50,000,000
Total For SBSI12									0.00	0	50,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	30.22002	100.00000	29.99853			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
SHF01 On 15/12/2016 Spot Bond			100.00000	35.01091	100.00000	34.75431			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			2.37000	133.17813	2.37000	133.01846			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.15741	6.50000	100.10492			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				101.64730		101.58305			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				101.53837		101.47277			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.45500	102.94954	8.55500	102.72198			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				101.74129		101.67467			0.00	508,760,000	145,360,000
Total SHS06 SPOT									0.00	508,760,000	145,360,000
Total For SHS06									0.00	508,760,000	145,360,000
SHS07 On 10/04/2016 Spot Bond				100.09694		100.03774			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				100.42586		100.36479			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	37.35355	100.00000	37.08274			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	113.47900	10.00000	113.39100			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				100.61485		100.54976			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				100.88516		100.82152			0.00	0	100,000,000
Total SHS14 SPOT									0.00	0	100,000,000
Total For SHS14									0.00	0	100,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	52.85843	100.00000	52.47101			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	58.04368	100.00000	57.61825		268,000,000,000,000.00	2,680,000,000	2,680,000,000	1,340,000,000
Total SHS17U SPOT								8,000,000,000,000.00	2,680,000,000	2,680,000,000	1,340,000,000
Total For SHS17U								8,000,000,000,000.00	2,680,000,000	2,680,000,000	1,340,000,000
SHS18L On 30/11/2016 Spot Bond			100.00000	42.50784	100.00000	42.19966			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS19 On 10/09/2017 Spot Bond			9.29500	102.36059	9.39500	102.11007			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				99.83613		99.76607			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				101.12307		101.05495			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				100.28675		100.22122			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				100.29713		100.22918			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			9.65500	103.44205	9.75000	103.00767		2,896,500,000.00	300,000	300,000	
Total SHS25 SPOT								2,896,500,000.00	300,000	300,000	
Total For SHS25								2,896,500,000.00	300,000	300,000	
SHS26 On 29/06/2020 Spot Bond				100.28903		100.22219		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			7.86000	102.92335	7.90000	102.82592		0.00	0	1,140,000,000	
Total SLI2 SPOT								0.00	0	1,140,000,000	
Total For SLI2								0.00	0	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			8.98500	100.64944	9.08000	100.34420		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			8.35500	100.41806	8.45500	100.17540		0.00	0	3,770,000,000	
Total SNT01 SPOT								0.00	0	3,770,000,000	
Total For SNT01								0.00	0	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				101.10634		101.04312		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				101.45637		101.39406		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				101.06540		101.00318			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.09339		101.02954			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				101.18080		101.11124			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			8.05500	103.83254	8.15500	103.69599			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.03836		99.98190			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				99.91975		99.85934			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			9.43000	94.97306	9.52500	94.56955		10,373,000,000.00		1,100,000	1,060,000,000
Total SSA06 SPOT								10,373,000,000.00		1,100,000	1,060,000,000
Total For SSA06								10,373,000,000.00		1,100,000	1,060,000,000
SSN00 On 01/03/2017 Spot Bond				100.94098		100.87275			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				100.32797		100.25839			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				101.73905		101.67267			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.32500	89.38007	9.42000	88.94118			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			9.32500	89.38007	9.42000	88.94118			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			9.02500	95.57127	9.12000	95.18528			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.54639		100.47884			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.83500	101.33068	7.93500	101.08949			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.54000	114.30648	2.55000	114.07227			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.64500	100.68400	8.74000	100.35657			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	101.08001	8.50000	101.01073			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.19500	105.21942	10.27000	104.63417			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.82157		100.76062			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.48000	74.48876	10.55000	74.00332			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				99.81244		101.73516			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				99.91615		99.85334			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.38945		100.32105			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN021 On 16/10/2019 Spot Bond				99.90651		99.83652			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.35937		100.28215			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN030 On 24/05/2017 Spot Bond				101.07087		101.00452			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN031 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
SSN033 On 17/03/2020 Spot Bond				100.56064		100.49304			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN034 On 02/06/2020 Spot Bond				100.91793		100.84968			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.85751		99.80408			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0
SY1254 On 27/10/2015 Spot Bond				99.72699		99.67239			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				99.70864		99.65400			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				99.59930		99.54466			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				99.36612		99.31178			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				99.34639		99.29193			0.00	0	0
Total SY1258 SPOT									0.00	0	0
Total For SY1258									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY125€ On 17/11/2015 Spot Bond				99.34703		99.29262				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond				99.32720		99.27265				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				100.89263		100.83505				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				98.96296		98.90838				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				98.92696		98.87240				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				98.79847		98.74386				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.80500	101.56559	8.88000	101.00011				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.08640		101.02295				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.15581		101.08972				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			9.25500	100.53894	9.35000	100.16352				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	91.31011	100.00000	90.64523				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				99.87136		99.81578				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS112 On 02/05/2016 Spot Bond				101.38209		101.32319				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.64674		100.58510				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.41305		100.35484				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.98773		99.92603				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				101.02946						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	98.70968	100.00000	99.93920				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				101.48375		101.42426				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				101.49409		101.43418				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.12478		100.01073				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.12776		100.01221				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			7.51000	102.67768	7.55000	102.58510				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				101.72253		101.65864				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.76843		101.70284				0.00	0	0
Total TH10A2 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 TH10A2										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.83000	101.81114	7.83000	101.74740				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				101.69730		101.63433				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				101.75466		101.68958				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			7.39000	101.71034	7.39000	101.65018				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				101.69730		101.63433				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				101.75466		101.68958				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	101.65759	7.16000	101.59931				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				101.86709		101.79785				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				101.85791		101.78901				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				102.07811		102.00104				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				102.05759		101.98501				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				102.94895		102.83926				0.00	0	0
Total TH10D1 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 TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				102.84589		102.74009				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.69500		101.63212				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				101.76843		101.70284				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	102.01696	8.73000	101.94593				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				101.45132		101.39132				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				101.75466		101.68958				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			8.80500	100.43707	8.90000	100.13934				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				101.29025		101.23044				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.76343		101.70154				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				101.87167		101.80227				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.84644		101.77797				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.84617		101.78128				0.00	0	0
Total TH11B3 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 TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				102.07352		101.99663				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2041 Spot Bond				102.07367		102.00051				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				101.99325		101.92301				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				102.78862		102.68499				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				102.79779		102.69381				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				102.76284		102.66450				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				101.07239		101.00977				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.10739		101.04271				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.20500	101.16336	9.30000	100.78643				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.08640		101.02295				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.13536		101.06903				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.11500	99.35162	9.21000	98.97944				0.00	0	0
Total TH12A6 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 TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.09933		101.03653				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.15581		101.08972				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.22500	98.24020	9.32000	97.87068				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.19827		101.12824				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.19827		101.12824				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.21932		101.14952				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.21932		101.14952				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.30994		101.23331				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.30994		101.23331				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				101.33215		101.25575				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				101.33074		101.25443				0.00	1,000,000,000	1,000,000,000
Total TH12C4 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TH12C4										0.00	1,000,000,000	1,000,000,000
TH12D: On 21/08/2019 Spot Bond				101.76154		101.65809				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				101.76154		101.65809				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				101.96857		101.86558				0.00	300,000,000	300,000,000
Total TH12D3 SPOT										0.00	300,000,000	300,000,000
Total For TH12D3										0.00	300,000,000	300,000,000
TH12D: On 21/02/2048 Spot Bond				101.78101		101.67833				0.00	200,000,000	200,000,000
Total TH12D4 SPOT										0.00	200,000,000	200,000,000
Total For TH12D4										0.00	200,000,000	200,000,000
TH13A: On 21/08/2018 Spot Bond				100.91215		100.85069				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.93881		100.87554				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				100.98240		100.91617				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			9.35500	100.80592	9.45000	99.76564				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				101.03684		100.96691				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.12141		101.04573				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				101.08518		101.01197				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				101.76573		101.70376				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	7.12210	101.06155	7.06997				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.85432		101.79639			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				101.73125		101.67053			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				102.01285		101.95400			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.73125		101.67053			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				101.75424		101.69268			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				101.76573		101.70376			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				101.71746		101.65724			0.00	0	0
Total THE9A8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.75424		101.69268				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				101.88064		101.81450				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				101.88064		101.81450				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				101.88064		101.81450				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				102.06449		101.99166				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				102.11045		102.03594				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				102.05300		101.98058				0.00	200,000,000	200,000,000
Total THE9C3 SPOT										0.00	200,000,000	200,000,000
Total For THE9C3										0.00	200,000,000	200,000,000
THE9D: On 18/07/2016 Spot Bond				102.97186		102.86585				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				103.02927		102.92115				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				103.00631		102.89903				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			9.46500	91.77873	9.56000	91.40905				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	113.47900	10.00000	113.39100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.99000	106.16362	8.09000	105.90328			0.00	0	10,600,000,000
Total TN17 SPOT									0.00	0	10,600,000,000
Total For TN17									0.00	0	10,600,000,000
TN20 On 17/09/2020 Spot Bond			9.50000	104.57265	9.59500	104.11679		145,562,790,500,000.00	15,322,399,000	17,630,700,000	
Total TN20 SPOT								15,562,790,500,000.00	15,322,399,000	17,630,700,000	
Total For TN20								15,562,790,500,000.00	15,322,399,000	17,630,700,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.79272	100.00000	1.77973		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.79500	110.16791	9.89000	109.54301		0.00	0	21,140,000,000	
Total TN23 SPOT								0.00	0	21,140,000,000	
Total For TN23								0.00	0	21,140,000,000	
TN25 On 19/08/2025 Spot Bond			10.01500	98.19101	10.08000	97.72099		33,804,631,000,000.00	3,375,400,000	16,896,900,000	
Total TN25 SPOT								33,804,631,000,000.00	3,375,400,000	16,896,900,000	
Total For TN25								33,804,631,000,000.00	3,375,400,000	16,896,900,000	
TN27 On 14/11/2027 Spot Bond			10.00500	95.98411	10.07000	95.48309		7,406,701,500,000.00	740,300,000	10,000,100,000	
Total TN27 SPOT								7,406,701,500,000.00	740,300,000	10,000,100,000	
Total For TN27								7,406,701,500,000.00	740,300,000	10,000,100,000	
TN30 On 09/10/2030 Spot Bond			10.44500	100.49606	10.51500	99.88802		0.00	0	2,000,000,000	
Total TN30 SPOT								0.00	0	2,000,000,000	
Total For TN30								0.00	0	2,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.69000	100.60558	10.76000	99.91383		0.00	0	4,752,500,000	
Total TN40 SPOT								0.00	0	4,752,500,000	
Total For TN40								0.00	0	4,752,500,000	
TNF16 On 10/06/2016 Spot Bond				100.77256		100.71298		0.00	0	20,000,000	
Total TNF16 SPOT								0.00	0	20,000,000	
Total For TNF16								0.00	0	20,000,000	
TNF18 On 22/08/2018 Spot Bond				100.82812		100.76536		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TORQ1 On 15/08/2026 Spot Bond				101.41344		101.33659		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.22001		101.15541				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				101.66264		101.57401				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				101.22153		101.15684				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				101.25199		101.18566				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				101.27767		101.20829				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	113.47900	10.00000	113.39100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.21347		100.15194				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.14690		100.08381				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.14342		100.09148				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				99.43010		99.37139				0.00	0	0
Total TPDA05 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 TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.32176	10.00000	100.24123				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	100.31374	9.75000	100.23521				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	10.31470	100.00000	10.23511				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				100.57235		100.51071				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				100.60596		100.54069				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.18886	100.00000	8.12884				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	8.72417	100.00000	8.66023				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				100.62462		100.55732				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.04537	100.00000	8.97907				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				100.62834		100.56064				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	9.31303	100.00000	9.24476				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				100.73248		100.65348				0.00	0	0
Total TRAD1 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 TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.57847	100.00000	12.48628				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				100.96131		100.85742				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	16.16510	100.00000	16.04662				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	14.97760	100.00000	14.86901				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	1.49955	100.00000	1.46552				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				106.82887		106.71442				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP17 On 29/10/2015 Spot Bond				99.68077		99.62443				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				99.16643		99.11086				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18 On 10/12/2015 Spot Bond				98.88674		98.83014				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP18 On 21/01/2016 Spot Bond				98.14195		98.08676				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP18 On 04/02/2016 Spot Bond				97.90141		97.84666				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP18 On 18/02/2016 Spot Bond				97.59813		97.54227				0.00	0	0
Total TSP184 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 TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				97.30457		97.24802				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				96.98065		96.92296				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				96.71145		96.65376				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				99.43744		99.38299				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				95.93898		95.88178				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				95.63061		95.57287				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				95.30865		95.25025				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				98.30425		98.25013				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				93.99102		93.93305				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				93.32646		93.26740				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.94944	100.00000	15.83380				0.00	0	0
Total TTO01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TTO01U										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				99.92347		101.58749				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				101.27459		101.21673				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				100.90926		100.85181				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				101.70179		101.64747				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				101.64747		101.59316				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				105.51516		99.94259				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				101.61127		101.55695				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				101.59316		101.53885				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				101.47365		101.41535				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				101.47945		101.42397				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.96164		100.90616				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				100.98258		100.92524				0.00	0	0
Total TWC117 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 TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.90616		100.85068				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.86918		100.81370				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 14/10/2015 Spot Bond				100.37530		100.32168				0.00	0	0
Total TWC122 SPOT										0.00	0	0
Total For TWC122										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.48495		100.42900				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 08/01/2016 Spot Bond				100.37578		100.31941				0.00	0	0
Total TWC124 SPOT										0.00	0	0
Total For TWC124										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.39810		100.34104				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.82199		101.76193				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.95932		100.89808				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				101.66493		101.61004				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				100.88849		100.83178				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			9.15500	107.61491	9.25000	107.12264				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 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 UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.73777	100.00000	8.68597				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	8.23038	100.00000	8.15353				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.08095	100.00000	8.32525				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.53725	100.00000	8.48665				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.13692	100.00000	8.06095				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.85204	100.00000	8.11539				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.34425		100.28333				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				101.46507		101.40647				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				100.76625		100.70575				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.26901		100.21124				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.28031		100.22024				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.34064		101.27663				0.00	0	0
Total VKE02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.34239		101.27830				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				100.52165		100.46287				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.30335		100.23903				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				101.32043		101.25741				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				100.73017		100.66514				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	8.20700	100.00000	8.15836				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	7.88285	100.00000	7.80926				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.31541	100.00000	9.45698				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.00650	100.00000	7.95904				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.78940	100.00000	7.71667				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.54456	100.00000	9.66706				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00034	100.00000	0.00033				0.00	0	0
Total WRS1U 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 WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.00000	107.91384	7.04000	107.82780			0.00	0	8,900,000,000
Total WS04 SPOT									0.00	0	8,900,000,000
Total For WS04									0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.64000	242.99898	1.64000	242.72198			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.42500	105.70849	7.52500	105.49179			0.00	0	4,500,000,000
Total WSP2 SPOT									0.00	0	4,500,000,000
Total For WSP2									0.00	0	4,500,000,000
WSP3 On 28/05/2019 Spot Bond			7.89000	106.77738	7.98500	106.40885			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			8.23000	106.24759	8.32500	105.81181			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			8.45500	105.73397	8.55000	105.23823			0.00	0	3,300,000,000
Total WSP5 SPOT									0.00	0	3,300,000,000
Total For WSP5									0.00	0	3,300,000,000
Z020 On 19/10/2015 Spot Bond			6.49000	99.87569	6.53000	99.82142			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			7.28000	75.30166	7.37500	74.98363			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	97.85523	100.00000	97.07447			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	52.03428	100.00000	51.73868			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									52,130,714,772,512,000.00	203,953,175,200	560,872,590,300
Total for SPOT :									52,130,714,772,512,000.00	203,953,175,200	560,872,590,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									52,130,715,113,945,000.00	203,953,178,357	560,873,057,418
Total Options									0.00	0	67,407
Grand Total:									52,130,715,113,945,000.00	203,953,178,357	560,873,124,825