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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2015

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			9.73239	82.40466	9.67783	82.79803			0.00	0	6,561
ES33 On 04/02/2016 Bond Future			9.81872	83.77165	9.76230	84.17225			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.89301	81.46351	9.83469	81.87206			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			5,135.35000	5.13535	5,528,720		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			5,056.12000	5.05612	5,449,490		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			5,214.68000	5.21468	5,608,050		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			1,736.77000	1.73677	1,336,170		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			1,598.64000	1.59864	1,198,040		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			1,667.75000	1.66775	1,267,150		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	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
ES33	On	05/05/2016	Bond Future	10.01	Call			1,218.78000	1.21878	810,230		0.00	0	0
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			1,081.14000	1.08114	672,590		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			1,150.01000	1.15001	741,460		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			122.64820	122.64820	122.36438	122.36438			0.00	0	612
I2025	On	04/02/2016	Bond Future			123.47282	123.47282	123.18531	123.18531			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			625.62000	0.62562	341,800		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			635.62000	0.63562	351,800		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			645.62000	0.64562	361,800		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,824.69000	2.82469	2,537,180		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			2,804.69000	2.80469	2,517,180		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			2,814.69000	2.81469	2,527,180		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		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			101.94850	101.94850	101.92685	101.92685			0.00	0	0
I2033	On	04/02/2016	Bond Future			103.64812	103.64812	103.62693	103.62693			0.00	0	0
I2033	On	05/05/2016	Bond Future			104.50196	104.50196	104.48121	104.48121			0.00	0	0
Total I2033 Future												0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			473.15000	0.47315	451,500		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			483.15000	0.48315	461,500		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			463.15000	0.46315	441,500		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			1,226.93000	1.22693	1,248,120		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			1,216.93000	1.21693	1,238,120		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			1,236.93000	1.23693	1,258,120		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			2,091.21000	2.09121	2,111,960		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			2,081.21000	2.08121	2,101,960		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			2,071.21000	2.07121	2,091,960		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			126.77637	126.77637	126.30507	126.30507			0.00	0	7,604
I2038	On	04/02/2016	Bond Future			127.51723	127.51723	127.03916	127.03916			0.00	0	0
Total I2038 Future												0.00	0	7,604
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,694.93000	7.69493	7,223,630		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,704.93000	7.70493	7,233,630		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,684.93000	7.68493	7,213,630		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			3,950.84000	3.95084	3,472,770		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			3,960.84000	3.96084	3,482,770		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			3,970.84000	3.97084	3,492,770		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			125.26102	125.26102	124.96147	124.96147			0.00	0	6,943
I2046	On	04/02/2016	Bond Future			127.34934	127.34934	127.04592	127.04592			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			8,028.53000	8.02853	7,728,980		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			8,038.53000	8.03853	7,738,980		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			8,048.53000	8.04853	7,748,980		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			944.08000	0.94408	640,660		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			954.08000	0.95408	650,660		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			964.08000	0.96408	660,660		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	6,943
I2050 On 05/11/2015 Bond Future			133.00745	133.00745	132.97873	132.97873				0.00	0	5,431
I2050 On 04/02/2016 Bond Future			133.69649	133.69649	133.66825	133.66825				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			12,011.27000	12.01127	11,982,550			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			12,021.27000	12.02127	11,992,550			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			12,031.27000	12.03127	12,002,550			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			4,321.75000	4.32175	4,293,510			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			4,331.75000	4.33175	4,303,510			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			4,341.75000	4.34175	4,313,510			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			8.22894	120.38911	8.17396	120.82881		9.02		8,788,405.03	73	32,663
R186 On 04/02/2016 Bond Future			8.28390	117.08868	8.22672	117.53658		9.06		0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.32493	119.16089	8.26540	119.61802		8.93		0.00	0	0
R186 On 04/08/2016 Bond Future			8.36541	116.01607	8.30372	116.48023		9.06		0.00	0	0
Total R186 Future										8,788,405.03	73	38,028
R186 On 05/11/2015 Bond Future	9.00	Call			6,397.53000	6.39753	5,964,590	9.36		0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			22.74000	0.02274	29,500	9.36		0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Call			3,238.21000	3.23821	2,863,850	9.15		0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			275.39000	0.27539	340,730	9.15		0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			4,596.77000	4.59677	4,183,840	9.24		0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			99.92000	0.09992	126,690	9.24		0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			5,310.12000	5.31012	4,886,400	9.29		0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			56.87000	0.05687	72,850	9.29		0.00	0	2,283
R186 On 05/11/2015 Bond Future	8.35	Call			2,049.57000	2.04957	1,741,600	9.06		0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			649.61000	0.64961	781,340	9.06		0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			2,616.20000	2.61620	2,271,510	9.11		0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			431.17000	0.43117	526,180	9.11		0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			2,921.09000	2.92109	2,560,660	9.13		0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			346.26000	0.34626	425,530	9.13		0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.24	Call			1,504.35000	1.50435	1,243,480	9.02		0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			976.47000	0.97647	1,155,300	9.02		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.25	Call			1,550.17000	1.55017	1,284,790	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			942.64000	0.94264	1,116,960	9.02	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.26	Call			1,596.75000	1.59675	1,326,910	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			909.64000	0.90964	1,079,500	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			345.16000	0.34516	250,650	8.89	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			2,899.90000	2.89990	3,245,090	8.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			643.97000	0.64397	493,640	8.93	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			2,050.22000	2.05022	2,339,590	8.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			1,415.18000	1.41518	1,163,410	9.01	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,046.82000	1.04682	1,234,750	9.01	0.00	0	1,090
R186	On	05/11/2015	Bond Future	7.73	Call			175.36000	0.17536	120,250	8.84	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			3,810.15000	3.81015	4,194,740	8.84	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			195.93000	0.19593	135,610	8.85	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			3,663.70000	3.66370	4,043,080	8.85	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,355.52000	6.35552	6,724,120	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			926.90000	0.92690	1,033,830	9.17	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			509.62000	0.50962	433,480	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,496.48000	6.49648	6,868,240	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			522.73000	0.52273	445,040	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,425.57000	6.42557	6,795,780	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			536.62000	0.53662	457,320	8.73	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			4,939.68000	4.93968	4,598,710	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,540.41000	3.54041	3,290,260	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			2,967.95000	2.96795	3,174,930	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,581.32000	3.58132	3,329,460	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			2,932.41000	2.93241	3,137,680	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,170.51000	1.17051	1,052,490	8.70	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			6,778.67000	6.77867	7,117,780	8.70	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,499.39000	3.49939	3,250,950	8.97	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,003.44000	3.00344	3,212,130	8.97	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			4,541.77000	4.54177	4,273,370	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,147.86000	3.14786	3,343,620	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			4,583.32000	4.58332	4,313,500	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,115.23000	3.11523	3,309,570	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			4,625.48000	4.62548	4,354,240	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,083.27000	3.08327	3,276,190	9.06	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												8,788,405.03	73	98,558
R197	On	05/11/2015	Bond Future			294.20344	294.20344	294.14233	294.14233			0.00	0	927
R197	On	04/02/2016	Bond Future			292.75402	292.75402	292.69418	292.69418			0.00	0	0

Contract 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			847.67000	0.84767	786,560		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			857.67000	0.85767	796,560		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			867.67000	0.86767	806,560		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			4,305.82000	4.30582	4,245,980		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			4,315.82000	4.31582	4,255,980		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			4,295.82000	4.29582	4,235,980		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			239.49024	239.49024	238.77464	238.77464			8,382,158.40	35	53,917
R202	On	04/02/2016	Bond Future			240.10815	240.10815	239.38248	239.38248			0.00	0	0
Total R202 Future												8,382,158.40	35	53,917
R202	On	05/11/2015	Bond Future	245.99	Put			7,215.36000	7.21536	6,499,760		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			7,225.36000	7.22536	6,509,760		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			7,235.36000	7.23536	6,519,760		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	118,150		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			607.52000	0.60752	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	108,150		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			617.52000	0.61752	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	98,150		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			627.52000	0.62752	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												8,382,158.40	35	53,917
R2023	On	05/11/2015	Bond Future			8.05204	99.85815	7.99703	100.15510		7.19	31,055,884.65	311	14,033
R2023	On	04/02/2016	Bond Future			8.11787	101.51474	8.06008	101.81739		6.68	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.15968	99.38232	8.09894	99.69139		6.96	0.00	0	0
Total R2023 Future												31,055,884.65	311	15,083
R2023	On	05/11/2015	Bond Future	7.99	Put			828.74000	0.82874	973,020	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			817.76000	0.81776	661,880	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			801.70000	0.80170	942,770	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			845.47000	0.84547	686,390	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			775.35000	0.77535	913,220	7.19	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			790.71000	0.79071	638,040	7.19	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,416.16000	1.41616	1,269,090	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			1,679.36000	1.67936	1,834,940	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,366.53000	1.36653	1,222,780	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			1,735.09000	1.73509	1,893,990	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,391.33000	1.39133	1,245,910	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			1,707.19000	1.70719	1,864,420	6.62	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,473.28000	2.47328	2,297,410	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			1,757.36000	1.75736	1,890,560	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,501.73000	2.50173	2,324,690	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			1,735.31000	1.73531	1,867,340	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,530.65000	2.53065	2,352,440	6.96	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			1,713.76000	1.71376	1,844,620	6.96	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												31,055,884.65	311	15,083
R203	On	05/11/2015	Bond Future			7.03912	103.31658	6.97724	103.42361		1.80	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.09794	105.03055	7.02506	105.14016		1.13	0.00	0	0
R203	On	05/05/2016	Bond Future			7.08010	102.71939	6.99212	102.83205		1.40	0.00	0	0
Total R203 Future												0.00	0	15,930
R203	On	05/11/2015	Bond Future	5.99	Call			0.03000	0.00003	0,010	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,727.70000	1.72770	1,834,710	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.04000	0.00004	0,010	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,710.02000	1.71002	1,817,020	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.04000	0.00004	0,010	1.69	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,692.33000	1.69233	1,799,330	1.69	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			469.00000	0.46900	396,570	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			146.18000	0.14618	183,360	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			479.42000	0.47942	406,140	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			141.61000	0.14161	177,940	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			489.95000	0.48995	415,830	1.16	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			137.16000	0.13716	172,650	1.16	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			612.39000	0.61239	544,190	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			295.43000	0.29543	339,890	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			620.53000	0.62053	551,830	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			290.81000	0.29081	334,770	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			629.01000	0.62901	559,820	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			286.54000	0.28654	330,010	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			8.64395	96.98253	8.59413	97.37229			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.70135	94.58487	8.64982	94.98187			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Put			742.56000	0.74256	1,132,320		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			663.29000	0.66329	1,053,050		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			821.92000	0.82192	1,211,680		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			693.23000	0.69323	296,230		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			769.67000	0.76967	372,670		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			846.01000	0.84601	449,010		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			8.71360	96.90348	8.66380	97.32255			0.00	0	2,982
R2032 On 04/02/2016 Bond Future			8.77013	98.51103	8.71871	98.93783			0.00	0	0
R2032 On 05/05/2016 Bond Future			8.81590	96.09707	8.76278	96.53249			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			5,940.49000	5.94049	6,359,560		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			5,848.51000	5.84851	6,267,580		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			5,756.65000	5.75665	6,175,720		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			239.50000	0.23950	666,300		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			155.98000	0.15598	582,780		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			72.56000	0.07256	499,360		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			1,842.53000	1.84253	1,407,110		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			1,922.43000	1.92243	1,487,010		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			2,002.23000	2.00223	1,566,810		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			8.86807	98.84084	8.81827	99.30225				0.00	0	49,825
R2037 On 04/02/2016 Bond Future			8.92315	96.22354	8.87181	96.69344				0.00	0	370
R2037 On 05/05/2016 Bond Future			8.96948	97.92725	8.91656	98.40655				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			8,205.76000	8.20576	8,667,170			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			8,100.38000	8.10038	8,561,790			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			7,995.17000	7.99517	8,456,580			0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			1,035.87000	1.03587	1,505,770			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			1,222.98000	1.22298	1,692,880			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			1,129.36000	1.12936	1,599,260			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			843.78000	0.84378	364,480			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			664.15000	0.66415	184,850			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			754.03000	0.75403	274,730			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			7.41468	104.69156	7.35897	104.84562		3.12		0.00	0	24,711
R204 On 04/02/2016 Bond Future			7.48182	102.39203	7.42033	102.54946		2.55		0.00	0	0
R204 On 05/05/2016 Bond Future			7.51375	104.20402	7.44527	104.36530		2.74		0.00	0	0
Total R204 Future										0.00	0	24,711
R204 On 05/11/2015 Bond Future	6.24	Call			0.04000	0.00004	0,010	2.96		0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,156.67000	3.15667	3,310,700	2.96		0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.05000	0.00005	0,020	2.96		0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,127.94000	3.12794	3,281,970	2.96		0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.05000	0.00005	0,020	2.96		0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,099.20000	3.09920	3,253,230	2.96		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			690.82000	0.69082	604,980	2.55		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			512.47000	0.51247	584,060	2.55		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			705.06000	0.70506	618,150	2.55		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			501.15000	0.50115	571,670	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			719.70000	0.71970	631,730	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			490.23000	0.49023	559,690	2.55	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,265.51000	1.26551	1,164,520	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			573.66000	0.57366	633,950	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,280.63000	1.28063	1,179,010	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			565.41000	0.56541	625,070	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,295.84000	1.29584	1,193,580	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			557.26000	0.55726	616,280	2.78	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	24,711
R2044	On	05/11/2015	Bond Future			8.89700	100.89112	8.84213	101.45058			0.00	0	17,516
R2044	On	04/02/2016	Bond Future			8.94875	98.18273	8.89227	98.75227			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.99225	99.92114	8.93413	100.50186			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			6,508.44000	6.50844	7,067,900		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			6,394.55000	6.39455	6,954,010		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			6,280.88000	6.28088	6,840,340		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			1,081.54000	1.08154	512,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,180.91000	1.18091	611,370		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			981.99000	0.98199	412,450		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	22,370		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			657.72000	0.65772	77,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			756.91000	0.75691	176,190		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			558.35000	0.55835	0,000		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			8.88739	100.24078	8.83253	100.81654			0.00	0	48,520
R2048	On	04/02/2016	Bond Future			8.94063	101.90373	8.88416	102.48977			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			8.98039	99.27137	8.92232	99.86897			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			9,386.88000	9.38688	9,962,640		0.00	0	0

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			9,634.05000	9.63405	10,209,810		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			9,510.34000	9.51034	10,086,100		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			1,093.40000	1.09340	507,360		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,195.61000	1.19561	609,570		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,297.63000	1.29763	711,590		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			695.88000	0.69588	98,280		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			797.97000	0.79797	200,370		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			899.87000	0.89987	302,270		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			7.68367	100.78344	7.62832	100.97668		4.40	0.00	0	40,921
R207	On	04/02/2016	Bond Future			7.75270	98.81392	7.69301	99.01117		3.79	0.00	0	0
R207	On	05/05/2016	Bond Future			7.80016	100.56288	7.73547	100.76469		3.96	0.00	0	0
R207	On	04/08/2016	Bond Future			7.84688	98.73916	7.77709	98.94358		3.79	0.00	0	0
Total R207 Future												0.00	0	40,921
R207	On	05/11/2015	Bond Future	7.43	Call			222.03000	0.22203	164,590	4.34	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			918.19000	0.91819	1,053,990	4.34	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			302.32000	0.30232	230,630	4.35	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			752.08000	0.75208	873,630	4.35	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			717.15000	0.71715	593,620	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			327.73000	0.32773	397,440	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			739.11000	0.73911	613,550	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			314.91000	0.31491	382,590	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			761.42000	0.76142	633,850	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			302.46000	0.30246	368,130	4.40	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			545.84000	0.54584	471,470	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,220.34000	1.22034	1,343,220	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			558.73000	0.55873	483,150	3.70	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,199.87000	1.19987	1,321,540	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			571.82000	0.57182	495,030	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,179.62000	1.17962	1,300,080	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			312.56000	0.31256	262,910	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			1,724.36000	1.72436	1,871,960	3.66	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,419.76000	1.41976	1,307,190	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,031.71000	1.03171	1,120,950	3.99	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			946.93000	0.94693	859,360	3.92	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,496.91000	1.49691	1,611,150	3.92	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,384.92000	1.38492	1,273,990	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,059.07000	1.05907	1,149,950	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,402.28000	1.40228	1,290,530	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,045.32000	1.04532	1,135,380	3.98	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,723.91000	1.72391	1,604,290	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,043.71000	1.04371	1,128,510	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,689.39000	1.68939	1,571,140	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,067.37000	1.06737	1,153,540	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,706.60000	1.70660	1,587,670	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,055.49000	1.05549	1,140,980	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			7.83195	96.06243	7.77677	96.29479		5.67	0.00	0	40,181
R208	On	04/02/2016	Bond Future			7.89597	97.65602	7.83738	97.89298		5.00	0.00	0	0
R208	On	05/05/2016	Bond Future			7.93936	95.98259	7.87694	96.22478		5.30	0.00	0	0
Total R208 Future												0.00	0	40,181
R208	On	05/11/2015	Bond Future	7.76	Put			643.94000	0.64394	760,390	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,929.11000	2.92911	2,702,620	5.81	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			18.43000	0.01843	24,300	5.81	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			533.28000	0.53328	422,590	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			688.50000	0.68850	810,170	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			553.00000	0.55300	439,700	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			665.98000	0.66598	785,040	5.61	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			573.18000	0.57318	457,270	5.61	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			939.82000	0.93982	831,540	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,294.55000	1.29455	1,423,230	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			958.42000	0.95842	848,750	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,272.48000	1.27248	1,399,770	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			921.44000	0.92144	814,540	4.94	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,316.87000	1.31687	1,446,930	4.94	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,771.66000	1.77166	1,637,070	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,333.53000	1.33353	1,441,130	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,793.06000	1.79306	1,657,510	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,316.30000	1.31630	1,422,940	5.30	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,814.90000	1.81490	1,678,390	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			1,299.52000	1.29952	1,405,200	5.30	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,381
R209	On	05/11/2015	Bond Future			8.79172	76.78105	8.73685	77.20340		14.50	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.84247	78.05483	8.78604	78.48471		14.31	0.00	0	400
R209	On	05/05/2016	Bond Future			8.88371	76.28658	8.82565	76.72493		14.59	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			33.63000	0.03363	20,640	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,151.16000	6.15116	6,560,520	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			36.06000	0.03606	22,240	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,066.92000	6.06692	6,475,450	14.11	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			38.63000	0.03863	23,960	14.12	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			2,407.61000	2.40761	2,702,380	14.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,497.45000	2.49745	2,173,610	14.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			503.69000	0.50369	602,200	14.67	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			5,982.96000	5.98296	6,390,640	14.12	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,427.13000	3.42713	3,061,180	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			259.54000	0.25954	315,940	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,987.91000	3.98791	3,604,960	14.84	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			172.43000	0.17243	211,830	14.84	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			543.25000	0.54325	415,670	14.37	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,452.42000	2.45242	2,231,060	14.20	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			2,652.03000	2.65203	2,860,550	14.20	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,035.23000	6.03523	5,683,190	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			719.14000	0.71914	796,980	14.65	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,378.84000	2.37884	2,161,640	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			2,732.30000	2.73230	2,944,980	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,415.47000	2.41547	2,196,190	14.19	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			2,691.95000	2.69195	2,902,550	14.19	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,057.43000	4.05743	3,798,300	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			2,752.47000	2.75247	2,931,690	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,098.97000	4.09897	3,838,340	14.60	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			2,720.19000	2.72019	2,897,910	14.60	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,016.53000	4.01653	3,758,910	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			2,785.50000	2.78550	2,966,230	14.59	0.00	0	0
Total R209 Option												0.00	0	4,500
Total For R209												0.00	0	29,750
R210	On	05/11/2015	Bond Future			179.70869	179.70869	179.67107	179.67107			0.00	0	2,894
R210	On	04/02/2016	Bond Future			182.70471	182.70471	182.66811	182.66811			0.00	0	0
Total R210 Future												0.00	0	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			2,328.93000	2.32893	2,291,310		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			2,338.93000	2.33893	2,301,310		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			2,318.93000	2.31893	2,281,310		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			2,321.89000	2.32189	2,285,290		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			2,331.89000	2.33189	2,295,290		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			2,341.89000	2.34189	2,305,290		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,894
R211	On	05/11/2015	Bond Future			136.06547	136.06547	136.03964	136.03964			0.00	0	0
R211	On	04/02/2016	Bond Future			136.64013	136.64013	136.61494	136.61494			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,049.64000	1.04964	1,075,470		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,039.64000	1.03964	1,065,470		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,029.64000	1.02964	1,055,470		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			2,375.06000	2.37506	2,349,870		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			2,385.06000	2.38506	2,359,870		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			2,395.06000	2.39506	2,369,870		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			141.57390	141.57390	141.54469	141.54469			0.00	0	928
R212	On	04/02/2016	Bond Future			142.07507	142.07507	142.04650	142.04650			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			4,445.31000	4.44531	4,416,100		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,455.31000	4.45531	4,426,100		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,465.31000	4.46531	4,436,100		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0

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			3,943.50000	3.94350	3,914,930		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			3,953.50000	3.95350	3,924,930		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			3,963.50000	3.96350	3,934,930		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			8.68423	87.24145	8.62939	87.65586		12.39	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.74289	88.68869	8.68626	89.11067		12.12	0.00	0	700
R213	On	05/05/2016	Bond Future			8.78576	86.70963	8.72733	87.13993		12.40	0.00	0	0
Total R213 Future												0.00	0	22,126
R213	On	05/11/2015	Bond Future	7.74	Call			10.54000	0.01054	5,910	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,141.71000	7.14171	7,551,490	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			11.39000	0.01139	6,430	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,057.89000	7.05789	7,467,340	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			12.33000	0.01233	7,000	11.95	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,974.27000	6.97427	7,383,350	11.95	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,669.08000	2.66908	2,436,830	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,268.57000	2.26857	2,458,300	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,708.08000	2.70808	2,473,810	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,233.33000	2.23333	2,421,040	12.12	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,747.79000	2.74779	2,511,510	12.13	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,198.89000	2.19889	2,384,590	12.13	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,320.48000	3.32048	3,092,050	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,226.92000	3.22692	3,428,790	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,357.49000	3.35749	3,127,520	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,190.18000	3.19018	3,390,510	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,395.25000	3.39525	3,163,730	12.41	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,154.28000	3.15428	3,353,060	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			8.83198	77.81855	8.77712	78.26599		15.21	97,428,824.60	1,252	16,945
R214	On	04/02/2016	Bond Future			8.88381	79.10952	8.82738	79.56501		15.06	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.92221	77.21442	8.86424	77.67872		15.35	0.00	0	0
Total R214 Future												97,428,824.60	1,252	21,565
R214	On	05/11/2015	Bond Future	8.01	Call			30.97000	0.03097	18,830	14.82	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,757.07000	6.75707	7,192,370	14.82	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			26.78000	0.02678	16,110	14.80	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,940.67000	6.94067	7,377,440	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			28.81000	0.02881	17,430	14.81	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,848.72000	6.84872	7,284,780	14.81	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			521.13000	0.52113	447,690	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,830.21000	7.83021	8,212,260	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			534.08000	0.53408	459,190	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			7,749.41000	7.74941	8,130,010	14.55	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			547.84000	0.54784	471,430	14.56	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			7,669.59000	7.66959	8,048,670	14.56	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,112.87000	4.11287	3,845,700	15.34	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,111.38000	3.11138	3,308,510	15.34	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,155.42000	4.15542	3,886,640	15.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,075.21000	3.07521	3,270,730	15.35	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,198.40000	4.19840	3,928,020	15.36	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,039.61000	3.03961	3,233,530	15.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												97,428,824.60	1,252	21,565
Total for Bond												145,655,272.68	1,671	531,475
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			501.43800	501.43800	503.20300	503.20300			0.00	0	451
GOVI On 04/02/2016 GOVI			509.75700	509.75700	511.55500	511.55500			0.00	0	26
GOVI On 05/05/2016 GOVI			518.77200	518.77200	520.60700	520.60700			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			267,870.00000	26.78700	285,520,000		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			267,970.00000	26.79700	285,620,000		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			268,070.00000	26.80700	285,720,000		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			4,350.00000	0.43500	22,330,000		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			4,450.00000	0.44500	22,430,000		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			4,550.00000	0.45500	22,530,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			26,170.00000	2.61700	7,820,000		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			26,070.00000	2.60700	7,720,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			25,970.00000	2.59700	7,620,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	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 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			468.40700	468.40700	469.32600	469.32600				0.00	0	3
AL37 On 04/02/2016 Index Future			476.17700	476.17700	477.11500	477.11500				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 05/11/2015 Index Future			552.75200	552.75200	554.67800	554.67800				0.00	0	1
AL7T On 04/02/2016 Index Future			561.92200	561.92200	563.88400	563.88400				0.00	0	0
Total AL7T Future										0.00	0	1
Total For AL7T										0.00	0	1
ALBI On 05/11/2015 Index Future			505.23800	505.23800	507.16800	507.16800				0.00	0	459
ALBI On 04/02/2016 Index Future			513.61900	513.61900	515.58600	515.58600				0.00	0	146
ALBI On 05/05/2016 Index Future			522.70300	522.70300	524.70900	524.70900				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			231.69800	231.69800	231.38500	231.38500				0.00	0	971
IGOV On 04/02/2016 Index Future			235.56100	235.56100	235.24400	235.24400				0.00	0	82
IGOV On 05/05/2016 Index Future			239.74600	239.74600	239.42500	239.42500				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			628.84200	628.84200	628.01500	628.01500				0.00	0	0
ILBI On 04/02/2016 Index Future			639.55300	639.55300	638.71300	638.71300				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			99.98593	99.98593	99.68632	99.68632				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			99.72334	99.72334	99.72976	99.72976				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			99.65098	99.65098	99.66085	99.66085				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			98.71254	98.71254	98.62023	98.62023				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 :										145,655,272.68	1,671	535,777
AA02 On 28/03/2016 Spot Bond				100.28450		100.26554				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				100.42162		100.40034				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			9.05500	101.14830	9.00000	101.28425				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				99.96000		99.94006				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.61000	99.44545	9.55500	99.65059				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	112.35400	10.00000	112.32500				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				101.14909		101.12665			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				100.01989		99.99623			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			9.44500	100.21790	9.39000	100.33548			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	10.75919	100.00000	10.73313			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	104.27750	10.84000	104.24759			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	11.03031	100.00000	11.00848			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	101.16212	11.37000	101.13139			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	12.82194	100.00000	12.78147			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	90.15359	11.81000	90.09677			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	11.83784	100.00000	11.78522			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				102.00425		101.98231			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			8.61500	106.92097	8.55500	106.98384			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	113.50900	10.00000	113.47900			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	272.76707	2.81000	272.65477			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				100.76558		100.74618			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07: On 17/03/2018 Spot Bond				101.27300		101.25240			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				100.58121		100.55907			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				100.59512		100.57244			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				100.37340		100.35317			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				99.93275		99.91431			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				99.62340		99.60436			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				101.85265		101.83210			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				101.32030		101.29873			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	177.08985	2.14000	177.02012			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	181.27519	2.17000	181.20367			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	191.28487	1.82000	191.21121			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.01125	83.78357	7.95125	83.87294			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.01125	83.78357	7.95125	83.87294			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				100.49478		100.47244			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				100.25000		100.23000			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				99.80000		99.78000			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				98.47000		98.45000			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				98.81000		98.78000			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				100.16177		100.14153			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				99.99997		99.98067			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				97.45000		97.42000			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				96.76000		96.73000			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				96.48000		96.45000			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				96.22000		96.19000			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				100.30381		100.28350			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				99.93722		99.91635			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond				94.49000		94.46000			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				94.31000		94.28000			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			2.71500	112.69177	2.74000	112.41067			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	165.27043	2.52000	165.20369			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			2.48000	219.39850	2.50000	218.71188			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				100.00000	0.00000	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				93.02000		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			9.64000	91.08373	9.58500	91.32835			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				105.60000		105.52000			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				55.18000		49.51000			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				101.02000		100.95000			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				111.32000		110.99500			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	109.12160	9.63000	109.09356			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				104.77000		104.68000			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			9.61500	109.22721	9.56000	109.58772			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			8.98500	90.74798	8.93000	90.94627				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				101.38000		100.99000				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				118.09000		116.34000				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			9.71000	108.56082	9.65500	108.91784				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				94.68000		94.64000				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				100.72163		100.69931				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				101.67466		101.65163				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			8.26500	104.18244	8.20500	104.29208				0.00	0	1,420,000,000
Total ABS10 SPOT										0.00	0	1,420,000,000
Total For ABS10										0.00	0	1,420,000,000

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			9.46000	99.97456	9.40500	100.18092			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			9.24000	103.88311	9.18500	104.06007			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			9.69000	103.90787	9.63500	104.14491			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			9.43500	98.43272	9.04000	99.83665		8,797,194,000,000.00		932,400,000	3,732,400,000
Total ABS6 SPOT								8,797,194,000,000.00		932,400,000	3,732,400,000
Total For ABS6								8,797,194,000,000.00		932,400,000	3,732,400,000
ABS7 On 11/09/2026 Spot Bond			10.21000	91.60673	10.15500	91.91690			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			7.48000	101.44197	7.42000	101.44719			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	283.87337	2.21000	283.76107			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	134.47016	1.64000	134.41907			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	136.88374	2.22000	136.82961			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	0.01019	100.00000	0.01016			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	14.20050	100.00000	14.16572			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	84.25926	100.00000	84.06467			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			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	54.17061	100.00000	54.03794			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				101.78780		101.76349			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				101.78780		101.76349			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				101.79754		101.77309			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				101.79754		101.77309			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				101.77807		101.75388			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				98.73115		98.71249			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	113.50900	10.00000	113.47900			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				100.34117		100.31842			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				100.52455		100.50085			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				100.53911		100.51473			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				100.54498		100.52033			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				100.53315		100.50904			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				100.50676		100.48387			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			9.45000	102.51008	9.39500	102.67460			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				93.11974		93.09968			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				207.55400		206.53762			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				207.56540		206.54834			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				100.51850		100.49507			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				101.41741		101.39506			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				100.93781		100.91527			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				101.41706		101.39475			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				102.37175		102.34769			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				102.07796		102.05453			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	113.50900	10.00000	113.47900			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				101.33554		101.31289			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				101.28926		101.26835			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				100.52030		100.49679			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				101.23624		101.21444			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				100.50985		100.48683			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				100.48905		100.46698			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	100.63240	10.23000	100.60482			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				109.85641		108.74351				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			9.52000	103.90615	9.46500	104.04874				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				100.50799		100.48505				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	121.84222	1.75000	121.79555				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				100.49011		100.46773				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				100.50471		100.48166				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				100.47549		100.45378				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				100.50253		100.47838				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				101.64756		101.62649				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				100.47023		100.44877				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				101.21986		101.19811				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				100.50180		100.47887				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				100.49754		100.47507			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				100.52256		100.49894			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				100.53026		100.50629			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				100.59836		100.57856			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				100.53213		100.50808			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				100.53213		100.50808			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				100.55135		100.52616			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				100.49304		100.47051			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				100.56137		100.53599			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				101.82306		101.80025			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				100.55135		100.52616			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				100.21319		100.19337			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				100.54222		100.51770			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				100.52805		100.50392			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				150.41935		149.67602			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				151.49413		150.74531			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				100.47703		100.45549			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				100.45970		100.43871			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				101.08983		101.07010			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				100.47081		100.44932			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				98.67238		98.64876			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				100.49011		100.46773			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				100.46438		100.44317			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				100.46379		100.44262			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				100.51319		100.49000				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				101.46621		101.44340				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				101.81915		101.79538				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				101.78941		101.76603				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				100.77526		100.75117				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				101.74235		101.71942				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				101.69203		101.66988				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				101.15356		101.12937				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	94.41386	100.00000	93.94877				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	37.53519	100.00000	37.44426				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	14.78015	100.00000	14.74395				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	1.48012	100.00000	1.47653				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	100.00000			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				101.10042		101.07939			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				101.20739					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	91.96148	100.00000	91.73441			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				101.27860					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	91.98407	100.00000	91.75695			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				99.87923		101.76568			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				99.86715		101.93802			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				99.85108		102.16776			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				99.87443		101.72024			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			7.95000	99.23064	7.89000	102.51991			0.00	0	0

Contract 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				99.83984		102.20423				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				99.81446		102.55951				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	34.75829	100.00000	34.63644				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	9.14222	100.00000	9.11016				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			9.09000	99.17569	9.03500	99.30909				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			9.71000	115.65444	9.65500	115.93415				0.00	0	200,000,000
Total AIR02 SPOT										0.00	0	200,000,000
Total For AIR02										0.00	0	200,000,000
AIR03 On 09/03/2016 Spot Bond			7.50000	102.31840	7.44000	102.32231				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			9.38000	102.66590	9.32500	102.96007				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	16.89240	100.00000	16.85502				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			10.06500	103.20714	10.01000	103.59605				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	171.69714	2.77000	171.62663				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				100.78278		100.76095				0.00	0	0

Contract 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				100.33314		100.31093			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				100.35740		100.33357			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				101.48559		101.46389			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				100.44316		100.42374			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				101.31643		101.28740			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				100.44737		100.42719			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				100.48905		100.46697			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				100.66275		100.63375			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				101.11557		101.09827			0.00	0	0

Contract 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				95.39000		95.11000				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				100.86375		100.84649				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				114.17721		114.15717				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			2.73000	238.70428	2.75000	237.98872				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				99.22024		99.19606				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				114.15178		114.13118				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				101.42289		101.39996				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			2.74500	211.63026	2.76500	210.97115				0.00	0	0

Contract 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				100.43802		100.41802				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				100.38097		100.35993				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				99.99994		99.98050				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				99.93879		99.91840				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				99.80110		99.77904				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				101.79117		101.76864				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				101.71451		101.69235				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				98.61838		98.61691				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				100.00476		100.00491				0.00	0	0

Contract 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				100.89275		100.87126				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				100.56802		100.54711				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				101.47737		101.45497				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				100.22882		100.21117				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				88.18053		87.63267				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				100.21527		100.19529				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				100.56938		100.54336				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				100.48134		100.45937				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				100.73052		100.70816				0.00	0	0

Contract 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				100.52221		100.49836				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				101.02576		101.00042				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				100.39166		100.36979				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				100.10724	100.00000	8.93529				0.00	5,000,000,000	5,000,000,000
Total ASN090 SPOT										0.00	5,000,000,000	5,000,000,000
Total For ASN090										0.00	5,000,000,000	5,000,000,000
ASN351 On 20/12/2016 Spot Bond			100.00000	45.62783	100.00000	45.52685				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	21.47548	100.00000	21.42290				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	21.56709	100.00000	21.51427				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	21.15488	100.00000	21.10307				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	41.44045	100.00000	41.33896				0.00	0	0

Contract 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	58.08609	100.00000	57.94382				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	21.28570	100.00000	21.23357				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	39.24090	100.00000	39.14479				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	56.75482	100.00000	56.61582				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	1.65946	100.00000	1.65422				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	17.02671	100.00000	16.95183				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.59968		100.57927				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				100.42863		100.40907				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				100.58884		100.56776				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			8.91500	102.57841	8.86000	102.69692				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				100.37404		100.35461				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				101.58316		101.56395				0.00	0	0

Contract 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				100.65253		100.63118				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.00187		100.98019				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			9.71000	102.77590	9.65500	102.96764				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	99.45946	100.00000	99.19137				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			9.81000	98.05622	9.75500	98.28528				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				102.25314		102.23082				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			8.76500	102.37709	8.70500	102.46123				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			10.86138	101.00145	10.86242	100.97145				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				100.39390		100.36342				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			11.03426	100.46827	11.03683	100.43777				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			11.74474	100.48087	11.73932	100.45950				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				100.40265		100.37149				0.00	0	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	0	5,083,100
Total For BAYA09										0.00	0	5,083,100
BAYA10 On 31/12/2015 Spot Bond				100.40265		100.37149				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				100.40272		100.37156				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			11.11138	100.35182	11.11242	100.32134				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			11.06843	100.51854	11.06868	100.48841				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	100.61732	11.06000	100.58725				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			10.12412	100.51156	10.12594	100.48298				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				101.02076		100.99278				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				100.40631		100.37779				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				100.40631		100.37779				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			11.78374	99.20675	11.78998	99.16953				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			11.54000	99.69592	11.48000	99.75706				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			11.46500	98.20293	11.40500	98.27585				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				100.35050		100.32337				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	100.30532	9.28000	100.28033				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				100.36935		100.34085				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			11.39000	100.39997	11.33500	100.47348				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				100.35914		100.33141				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				100.36765		100.33927				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				100.36765		100.33927				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				100.35504		100.32764				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				100.37620		100.34706				0.00	0	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	0	100,000,000
Total For BAYA39										0.00	0	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				100.37620		100.34706				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				100.35572		100.32828				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				100.36439		100.33619				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				100.37630		100.34716				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				100.30785		100.28411				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			13.86138	101.10071	13.86242	101.06262				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			15.09830	100.82341	15.10226	100.77810				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			13.98998	100.68901	13.99555	100.64664				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				100.47753		100.44063				0.00	0	450,000,000
Total BAYB05 SPOT										0.00	0	450,000,000
Total For BAYB05										0.00	0	450,000,000
BAYB06 On 31/12/2019 Spot Bond				100.47753		100.44063				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				100.47753		100.44063				0.00	0	0

Contract 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				100.49430		100.45611				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				100.41855		100.38623				0.00	0	200,000,000
Total BAYB09 SPOT										0.00	0	200,000,000
Total For BAYB09										0.00	0	200,000,000
BAYC11 On 31/12/2016 Spot Bond			100.00000	43.03438	100.00000	42.95274				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	19.28871	100.00000	19.24199				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	17.55490	100.00000	17.51236				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	10.83635	100.00000	10.81011				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	10.83635	100.00000	10.81011				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	13.10167	100.00000	13.06993				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	11.35237	100.00000	11.32487				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				99.84928		99.83046				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				100.11977		100.01366				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				99.96024		99.94038				0.00	0	0

Contract 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	9.40162	100.00000	9.37860				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	9.40162	100.00000	9.37860				0.00	0	2,630,000,000
Total BCP4U SPOT										0.00	0	2,630,000,000
Total For BCP4U										0.00	0	2,630,000,000
BCP97I On 23/10/2015 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	87.52998	100.00000	87.32057				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	186.59119	2.11000	186.51793				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			8.23000	163.29771	8.17500	164.34686				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			8.23000	163.67723	8.17500	164.71760				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			8.61500	96.14535	8.56000	96.52991				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			8.19000	97.95921	8.13500	98.05636				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				101.75418		101.73377				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				102.48961		102.47122				0.00	2,480,000,000	620,000,000
Total BG22A3 SPOT										0.00	2,480,000,000	620,000,000
Total For BG22A3										0.00	2,480,000,000	620,000,000
BG22B On 21/07/2016 Spot Bond				101.90350		101.88128				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				102.01835		101.99473				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				102.33955		102.31203				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	62.77013	100.00000	62.61807				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				101.61216		101.59139				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				101.64285		101.62166				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				101.65308		101.63176				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				101.77582		101.75283				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				101.93941		101.91420				0.00	0	0

Contract 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	39.30544	100.00000	39.21022				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	39.30544	100.00000	39.21022				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				100.62216		100.60018				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				100.63351		100.61113				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			8.26500	101.37003	8.20500	101.42716				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				100.66754		100.64393				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				100.72785		100.70208				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	35.09687	100.00000	35.01091				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	35.09687	100.00000	35.01091				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				102.45094		102.42567				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			11.20000	103.12985	11.14500	103.27538				0.00	0	0

Contract 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				101.84070		101.81351				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			11.09000	98.36263	11.03500	98.51473				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			11.21000	101.78737	11.15500	101.96109				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				101.07934		101.05261				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			11.68000	101.87312	11.62500	102.09849				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				101.09033		101.06335				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			11.21000	101.16368	11.15500	101.33985				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				105.23973		105.21877				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	91.03779	100.00000	90.82657				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				100.95440		100.93371				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				99.95607		99.93479				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			8.87000	102.47026	8.81500	102.61717				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
BIDC4E On 13/10/2015 Spot Bond				100.00000	0.00000	99.98094				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC4E On 06/11/2015 Spot Bond				99.56733		99.54930				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BIDC4E On 14/01/2016 Spot Bond			100.00000	79.69432	100.00000	100.00000				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.00479		100.98626				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				101.15579		101.13437				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				100.98898		100.97010				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				101.03615		101.01636				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				101.12182		101.10038				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				101.47758		101.44925				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				102.07322		102.03420				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				101.92062		101.89675				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				101.97395		101.94938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.63363		100.60813				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.71075		100.68323				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				101.80660		101.77799				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				99.86620		99.84709				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				99.20701		99.18813				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				97.71638		97.69779				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				99.85875		99.84109				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				99.89401		99.87634				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				101.68608		101.66735				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				99.98230		99.96461				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				99.81821		99.80004				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				101.48124		101.46194				0.00	0	0

Contract 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				99.61856		99.60039				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				99.35732		99.34393				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				99.21289		99.19458				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				101.12717		101.10813				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				99.25433		99.23614				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				101.00042		100.98132				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	100.00000				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				98.96296		98.94476				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				100.54691		100.52795				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	80.75221	100.00000	80.57395				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				98.36274		98.34455				0.00	0	0

Contract 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	0	0
Total For BTC073										0.00	0	0
BTC074 On 11/11/2015 Spot Bond			100.00000	92.63959	100.00000	100.00000				0.00	0	0
Total BTC074 SPOT										0.00	0	0
Total For BTC074										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	55.23237	100.00000	55.09856				0.00	0	1,730,000,000
Total BUS01U SPOT										0.00	0	1,730,000,000
Total For BUS01U										0.00	0	1,730,000,000
BWZ18 On 27/03/2018 Spot Bond				100.33925		100.31664				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				100.35129		100.32786				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.55204		100.53070				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.22931		101.20739				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	18.40081	100.00000	18.35624				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			9.46500	110.81720	9.40500	110.85054				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				105.72555		105.70145				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			7.81500	106.03020	7.75500	106.04137				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			15.09000	92.52239	15.03500	92.60407				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				99.43058		99.39933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.89000	98.73479	12.83500	98.84264			0.00	0	100,000,000
Total CBL14 SPOT									0.00	0	100,000,000
Total For CBL14									0.00	0	100,000,000
CBL16 On 18/05/2017 Spot Bond			8.91500	104.54634	8.85500	104.60986			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				98.42849		98.39687			0.00	0	590,000,000
Total CBL17 SPOT									0.00	0	590,000,000
Total For CBL17									0.00	0	590,000,000
CBL18 On 23/08/2019 Spot Bond			12.89000	96.06553	12.83500	96.19090			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				101.62094		101.60118			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				94.83515		94.80128			0.00	0	300,000,000
Total CBL20 SPOT									0.00	0	300,000,000
Total For CBL20									0.00	0	300,000,000
CBL21 On 06/05/2016 Spot Bond				101.46238		101.44145			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.61000	96.20125	10.55500	96.36043			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				101.35045		101.32676			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			10.13500	116.60681	10.08000	116.88945			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			10.19000	111.94470	10.11000	112.39370		6,969,960,000,000.00		684,000,000	1,034,000,000
Total CCT02 SPOT								6,969,960,000,000.00		684,000,000	1,034,000,000
Total For CCT02								6,969,960,000,000.00		684,000,000	1,034,000,000
CCT03 On 15/03/2025 Spot Bond			10.04500	107.53289	9.99000	107.84984		3,013,500,000,000.00		300,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT03 SPOT									3,013,500,000,000.00	300,000,000	500,000,000
Total For CCT03									3,013,500,000,000.00	300,000,000	500,000,000
CGR10 On 08/12/2016 Spot Bond				101.11483		101.08316			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.66500	100.65302	11.60500	100.64886			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				102.49036		102.46821			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				105.47272		105.44652			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	113.50910	10.00000	113.47940			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				100.10470		100.07829			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				100.56266		100.53597			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				102.22633		102.19951			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	10.79152	100.00000	10.75783			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	18.83943	100.00000	18.79329			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	19.24841	100.00000	19.18832			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.32438		100.29927				0.00	0	200,000,000
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				100.33625		100.31020				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				100.35031		100.32318				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				101.17861		101.15328				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				101.27177		101.24438				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				100.51863		100.49519				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				100.76586		100.74561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.82652	10.11000	102.79896				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.15160		100.12947				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN188 On 23/08/2016 Spot Bond			2.76000	126.02288	2.76000	125.97122				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				103.22204		103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	125.90132	3.14000	125.84836				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	100.96493	8.25000	100.94238				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.92000	126.67669	2.92000	126.62411				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	125.38915	2.40000	125.33886				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.71612		100.68366				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.57000	99.86141	8.51000	99.89560				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				99.84379		99.82150				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				99.85225		99.83118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.62000	99.86216	8.56000	99.89665				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.62000	99.86216	8.56000	99.89665				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			8.67000	102.97917	8.61000	103.02027				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				100.53048		100.50651				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				100.58143		100.55513				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	113.50900	10.00000	113.47900				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	113.50900	10.00000	113.47900				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				101.29099		101.26992				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				101.13868		101.11630				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	101.24932	9.35000	101.22418				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	101.24932	9.35000	101.22418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.94999		100.92858				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.69072		100.66885				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.01836		100.99706				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.01836		100.99706				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.01836		100.99706				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.62453		100.60241				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.32000	101.39709	9.26500	101.53226				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				102.20820		102.18657				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				103.54789		103.52513				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.72639		100.70471				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.72357		100.70202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.73186		100.70973				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.08487		101.06361				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				101.25307		101.22786				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.90274		100.88091				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.50179		101.48058				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 10/08/2017 Spot Bond				101.68354		101.66193				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.31975		101.29790				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.53946		100.51410				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.38377		100.35818				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.03059		102.00767				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN293 On 25/11/2020 Spot Bond			10.00000	113.50900	10.00000	113.47900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.21831		100.19278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.37972		100.35441				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.24429		100.21869				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				100.56426		100.53875				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				100.21904		100.19354				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				100.59526		100.57029				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				100.32164		100.29682				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				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				101.53977		101.51567				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN311 On 20/03/2018 Spot Bond				158.89233		158.89233			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN311 On 14/11/2022 Spot Bond				101.46960		101.44472			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.92000	97.23332	10.86500	97.46071		39,530,400,000,000.00	3,620,000,000	1,810,000,000	
Total CLN314 SPOT								19,530,400,000,000.00	3,620,000,000	1,810,000,000	
Total For CLN314								19,530,400,000,000.00	3,620,000,000	1,810,000,000	
CLN315 On 20/03/2023 Spot Bond			11.44000	93.85639	11.38500	94.08669		29,515,200,000,000.00	2,580,000,000	1,290,000,000	
Total CLN315 SPOT								19,515,200,000,000.00	2,580,000,000	1,290,000,000	
Total For CLN315								19,515,200,000,000.00	2,580,000,000	1,290,000,000	
CLN316 On 30/06/2017 Spot Bond				100.30792		100.28417		0.00	0	0	
Total CLN316 SPOT								0.00	0	0	
Total For CLN316								0.00	0	0	
CLN317 On 20/03/2023 Spot Bond				100.55833		100.53282		0.00	0	0	
Total CLN317 SPOT								0.00	0	0	
Total For CLN317								0.00	0	0	
CLN318 On 14/11/2022 Spot Bond				101.43726		101.41294		0.00	0	0	
Total CLN318 SPOT								0.00	0	0	
Total For CLN318								0.00	0	0	
CLN319 On 24/07/2017 Spot Bond				101.83619		101.81308		0.00	0	0	
Total CLN319 SPOT								0.00	0	0	
Total For CLN319								0.00	0	0	
CLN320 On 30/04/2018 Spot Bond				101.83531		101.81004		0.00	0	0	
Total CLN320 SPOT								0.00	0	0	
Total For CLN320								0.00	0	0	
CLN321 On 30/04/2018 Spot Bond			8.80500	103.96341	8.80500	103.93906		0.00	0	0	
Total CLN321 SPOT								0.00	0	0	
Total For CLN321								0.00	0	0	
CLN322 On 20/12/2015 Spot Bond				100.49304		100.47051		0.00	0	0	
Total CLN322 SPOT								0.00	0	0	
Total For CLN322								0.00	0	0	
CLN323 On 24/07/2017 Spot Bond				101.85383		101.83050		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.51464		100.49113				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.52339		100.49947				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.55717		100.53171				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.54240		100.51789				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.74340		100.70970				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				83.86942		83.81083				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.58980		100.56312				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.30792		100.28417				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 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
CLN338 On 28/07/2017 Spot Bond				101.78447		101.76086				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.64247		100.61309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.30964		100.28575				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.73898		100.70548				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				100.61321		100.58545				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				100.47708		100.45554				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				100.54087		100.51615				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				101.76770		101.74432				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				101.40627		101.38444				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				100.30106		100.27783				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				101.67554		101.65454				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				101.01543		100.99368				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				101.68052		101.65768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.82515		101.80219				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.45091		100.43033				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.10000	103.16753	10.04500	103.45293				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.50402		100.48125				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				101.83190		101.80444				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.24000	104.62580	12.18500	104.88428				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				101.90544		101.87686				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.27000	104.52786	12.21500	104.77040				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.52571	10.02000	107.49715				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				101.90544		101.87686				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				101.86375		101.83939				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.59204		100.56498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.49657		100.47415				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.50665		100.48377				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				100.50680		100.48391				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				100.32061		100.29587				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.61000	101.73453	9.55500	101.93916				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				103.02040		102.99078				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				100.54262		100.51783				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	98.32425	10.98000	98.29539				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	100.67891	11.00000	100.64929				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				100.56570		100.54010				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				99.81799		99.79781				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.03000	100.76812	11.97500	101.03283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.60249		100.57495				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.50653		100.48364				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				101.99472		101.96987				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.53935		100.51497				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				100.25810		100.23613				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				100.46817		100.44704				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				100.46965		100.44820				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				100.49595		100.47330				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				100.87126		100.84978				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				100.53679		100.51226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.67888		100.64782				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.38550		101.36206				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				101.37741		101.35411				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				100.49595		100.47330				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				100.55717		100.53171				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				100.29541		100.27262				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				100.28731		100.26515				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				101.47758		101.44925				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				100.44036		100.42026				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				100.49887		100.47609				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				101.84136		101.82379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				99.83902		99.81225				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.55135		100.52616				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.55425		100.52893				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				99.83821		99.81130				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.54552		100.52060				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.65577		100.62578				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.57461		100.54835				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				99.82756		99.79888				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 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
CLN417 On 23/09/2020 Spot Bond				100.53557		100.50886				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.35670		100.32918				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	42.83834	7.01000	42.83039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.36013		100.33233				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond				100.35258		100.32043				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.40985		100.37245				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.37687		100.34250				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.40985		100.37245				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.29021		100.26376				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.23343		100.20001				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				173.97122		174.86607				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			8.61500	96.14535	8.56000	96.52991				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			8.23000	163.29771	8.17500	164.34686				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			8.23000	163.67723	8.17500	164.71760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.86598		99.84683				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.86483		99.84553				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.02222		100.00011				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.30550		100.28414				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.53638		100.51214				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.50320		100.48047				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.50977		100.48675				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.02322		100.00000				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.50180		100.47887				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				101.83619		101.81308				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.45852		100.43759				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.49493		100.47258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.49196		100.46975			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.49487		100.47252			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				100.50180		100.47887			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				101.19749		101.17290			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				99.95395		99.93097			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			8.75000	102.90054	8.69000	102.91569			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			8.59000	104.12913	8.53000	104.24573		859,000,000,000.00	100,000,000	930,000,000	
Total COJ04 SPOT								859,000,000,000.00	100,000,000	930,000,000	
Total For COJ04								859,000,000,000.00	100,000,000	930,000,000	
COJ05 On 05/06/2023 Spot Bond			9.51000	118.71564	9.45500	119.00787		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			7.96000	104.11330	7.90000	104.10068		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			9.82000	104.55527	9.76500	104.76170		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			9.88000	105.19685	9.82500	105.48868		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			10.25000	94.39071	10.19500	94.63708		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.96000	95.16979	10.90500	95.49862				0.00	0	350,000,000
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			10.96000	93.19865	10.90500	93.51678				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				101.02273		101.00083				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	10.63824	100.00000	10.61219				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				101.04305		101.02217				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				100.43624		100.41454				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.01274		100.99093				0.00	200,000,000	100,000,000
Total CPL024 SPOT										0.00	200,000,000	100,000,000
Total For CPL024										0.00	200,000,000	100,000,000
CPL027 On 23/10/2015 Spot Bond				103.39838		103.37874				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	10.69098	100.00000	10.66480				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	13.91877	100.00000	13.88468				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	60.02899	100.00000	59.76501				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			11.58500	99.12861	11.53000	99.46178				0.00	0	12,800,000,000

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 CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.16876	100.00000	17.12670				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	9.31393	100.00000	9.29112				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	17.87049	100.00000	17.82672				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				101.52185		101.50320				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			7.79000	98.59729	7.73000	98.68290				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				101.05641		101.03661				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				100.97653		100.95702				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				100.79862		100.77901				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	95.57206	100.00000	95.32701				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				100.73449		100.71315				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				100.08553		100.06412				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC1 On 03/02/2016 Spot Bond				101.50752		101.48693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				101.33082		101.31096				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				101.40670		101.38539				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.64131		100.61199				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				102.90031		102.86496				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.56008		100.53448				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				55.87605		55.82867				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			9.35000	101.47696	9.29500	101.68833				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			7.47000	109.73538	7.41000	109.75408				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			9.11000	102.88797	9.05500	103.05775				0.00	0	2,590,000,000
Total DV22 SPOT										0.00	0	2,590,000,000
Total For DV22										0.00	0	2,590,000,000
DV23 On 27/02/2023 Spot Bond			9.63000	103.17644	9.57500	103.43998				0.00	0	1,050,000,000
Total DV23 SPOT										0.00	0	1,050,000,000
Total For DV23										0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.51000	102.47206	9.45500	102.76118				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			9.61500	105.11599	9.56000	105.50981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC00: On 20/11/2015 Spot Bond				101.05204		101.03231				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC01: On 11/06/2016 Spot Bond				100.64282		100.62298				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				101.50038		101.48083				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				100.35262		100.33296				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				100.93390		100.91463				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				100.94315		100.92367				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				100.47469		100.45561				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				100.48012		100.46083				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				101.15384		101.13486				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				100.15766		100.13748				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				99.82290		99.80183				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			8.22000	123.24984	8.16500	123.46533				0.00	0	2,400,000,000

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 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			9.26000	102.14313	9.20500	102.31571				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.41000	102.37289	9.35500	102.61091				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			9.63000	102.59494	9.57500	102.88540				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			2.98000	100.49772	3.00000	100.19697				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				96.86818		96.81527				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			2.47000	100.63122	2.49000	100.25625				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	126.44282	2.25500	126.39269				0.00	0	4,100,000,000
Total EL28 SPOT										0.00	0	4,100,000,000
Total For EL28										0.00	0	4,100,000,000
EL29 On 19/11/2029 Spot Bond			2.24000	113.87385	2.22000	114.10600				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			2.24000	113.52981	2.22000	113.76755				0.00	0	6,975,000,000
Total EL30 SPOT										0.00	0	6,975,000,000
Total For EL30										0.00	0	6,975,000,000
EL31 On 02/06/2031 Spot Bond			2.33000	105.06426	2.35000	104.74733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45000	101.09163	2.47000	100.72708			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.66000	105.56706	9.60500	105.75195			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			9.56000	105.73840	9.50500	105.94696			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.01000	104.63760	9.95500	104.92239			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			10.25000	99.15984	10.19500	99.35590		734,925,000,000.00		71,700,000	71,700,000
Total EMM04 SPOT								734,925,000,000.00		71,700,000	71,700,000
Total For EMM04								734,925,000,000.00		71,700,000	71,700,000
EMM05 On 17/04/2029 Spot Bond			10.39000	101.10910	10.33500	101.33199		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			10.11000	103.61403	10.05500	103.78382		0.00	0	0	0
Total EMM06 SPOT								0.00	0	0	0
Total For EMM06								0.00	0	0	0
EPF002 On 28/05/2018 Spot Bond				100.98429		100.96263		0.00	0	0	0
Total EPF002 SPOT								0.00	0	0	0
Total For EPF002								0.00	0	0	0
EPF003 On 12/09/2016 Spot Bond				100.61298		100.59211		0.00	0	0	0
Total EPF003 SPOT								0.00	0	0	0
Total For EPF003								0.00	0	0	0
EPF004 On 06/11/2017 Spot Bond				101.49006		101.46871		0.00	0	0	0
Total EPF004 SPOT								0.00	0	0	0
Total For EPF004								0.00	0	0	0
EPF005 On 06/11/2016 Spot Bond				101.43442		101.41390		0.00	0	0	0
Total EPF005 SPOT								0.00	0	0	0
Total For EPF005								0.00	0	0	0
EPF006 On 19/08/2018 Spot Bond				101.17850		101.15752		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.20334		101.18163				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	10.58584	100.00000	10.53878				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	4.70482	100.00000	4.68390				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 05/11/2015 Spot Bond				101.36068		101.34130				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				101.03583		101.01556				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.95722		100.93786				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC11 On 22/08/2016 Spot Bond				101.01114		100.99068				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				98.06239		98.03212				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				99.04112		99.01748				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			10.17000	96.83304	10.11500	96.92286				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				97.38026		97.35472				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				99.16265		99.13437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10I On 22/03/2016 Spot Bond			100.00000	74.93345	100.00000	74.63727				0.00	0	0
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				101.28122		101.25918				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				101.35860		101.33518				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	113.50900	10.00000	113.47900				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.20823		101.18675				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.15283		101.13234				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.19131		101.17013				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.17295		101.15285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.15745		101.13762			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.22718		101.20611			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				101.27975		101.25774			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			7.98000	102.67393	7.93500	102.75482		526,694,829,234,000.00	66,001,858,300	38,284,670,200	
Total ES18 SPOT								16,694,829,234,000.00	66,001,858,300	38,284,670,200	
Total For ES18								16,694,829,234,000.00	66,001,858,300	38,284,670,200	
ES23 On 25/01/2023 Spot Bond			8.76500	108.69377	8.71000	108.97290		59,457,377,500.00	6,783,500	7,570,760,900	
Total ES23 SPOT								59,457,377,500.00	6,783,500	7,570,760,900	
Total For ES23								59,457,377,500.00	6,783,500	7,570,760,900	
ES26 On 02/04/2026 Spot Bond			9.07000	92.09402	9.01500	92.41941		47,195,186,288,000.00	5,203,438,400	20,120,847,900	
Total ES26 SPOT								17,195,186,288,000.00	5,203,438,400	20,120,847,900	
Total For ES26								17,195,186,288,000.00	5,203,438,400	20,120,847,900	
ES33 On 15/09/2033 Spot Bond			9.70500	82.00181	9.65000	82.37892		79,631,661,070,500.00	8,205,220,100	74,063,119,200	
Total ES33 SPOT								19,631,661,070,500.00	8,205,220,100	74,063,119,200	
Total For ES33								19,631,661,070,500.00	8,205,220,100	74,063,119,200	
ES42 On 25/04/2042 Spot Bond			9.76500	92.04292	9.71000	92.48666		20,299,482,000.00	2,078,800	63,887,032,600	
Total ES42 SPOT								20,299,482,000.00	2,078,800	63,887,032,600	
Total For ES42								20,299,482,000.00	2,078,800	63,887,032,600	
EXX01 On 19/05/2017 Spot Bond				100.25516		100.23202		0.00	240,000,000	120,000,000	
Total EXX01 SPOT								0.00	240,000,000	120,000,000	
Total For EXX01								0.00	240,000,000	120,000,000	
EXX02 On 19/05/2019 Spot Bond				98.40303		98.37845		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				99.87926		99.85915		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				100.32908		100.30714		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.17039		101.14870			0.00	400,000,000	200,000,000
Total FIFB04 SPOT									0.00	400,000,000	200,000,000
Total For FIFB04									0.00	400,000,000	200,000,000
FIFC14 On 20/11/2015 Spot Bond				101.06641		101.04675			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				100.82735		100.80753			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	100.00000			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				102.43742		102.41761			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				100.68678		100.66752			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				101.19911		101.17951			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				100.96894		100.94934			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				101.00306		100.98276			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	55.17773	100.00000	54.77235		850,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total FIFC24 SPOT								850,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total For FIFC24								850,000,000,000,000.00	18,500,000,000	18,500,000,000	
FIFC25 On 07/10/2016 Spot Bond			100.00000	49.38645	100.00000	49.16446		650,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total FIFC25 SPOT								650,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total For FIFC25								650,000,000,000,000.00	6,500,000,000	6,500,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.13717	100.00000	0.13675		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.13717	100.00000	0.13675				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.28191	100.00000	12.25215				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	11.95476	100.00000	11.92580				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				100.60691		100.58548				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				99.83857		99.81409				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				100.67492		100.65104				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				100.72019		100.69469				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			9.49000	99.95440	9.43500	100.07531				0.00	0	340,000,000
Total FRB05 SPOT										0.00	0	340,000,000
Total For FRB05										0.00	0	340,000,000
FRB08 On 10/06/2016 Spot Bond				100.64150		100.62233				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				100.64143		100.62226				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				101.78203		101.75996				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				102.57030		102.54712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.81539		100.79198			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.98380		100.96013			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			10.31000	102.30817	10.25500	102.50947			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				100.97235		100.94560			0.00	200,000,000	130,000,000
Total FRB15 SPOT									0.00	200,000,000	130,000,000
Total For FRB15									0.00	200,000,000	130,000,000
FRB16 On 08/07/2025 Spot Bond				100.04751		100.10064			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				100.04907		100.10177			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			10.34000	108.11550	10.28500	108.23645		6,204,000,000,000.00		600,000,000	300,000,000
Total FRBC21 SPOT								6,204,000,000,000.00		600,000,000	300,000,000
Total For FRBC21								6,204,000,000,000.00		600,000,000	300,000,000
FRBC2 On 21/12/2018 Spot Bond				101.65545		101.63075			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	136.88374	2.22000	136.82961			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	283.30527	2.24000	283.19298			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			2.43000	115.41076	2.45500	115.12305			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	155.62955	3.09000	155.56430			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
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			3.24000	198.00606	3.26000	197.39503				0.00	0	10,000,000
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			7.52300	68.35999	7.52400	68.34324				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			9.37800	43.57761	9.37900	43.56539				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	42.20383	9.62000	42.19157				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	33.56666	100.00000	33.41743				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				101.13715		101.10835				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				100.59573		100.56878				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				100.51868		100.49525				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				100.56730		100.54165				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				100.55135		100.52616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.52630		100.50226				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.61053		100.58290				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.54262		100.51783				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.57578		100.54946				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.70485		100.67259				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				100.68466		100.65334				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	29.33510	100.09221	29.26320				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.49420		100.47163				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.62531		99.97196				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.55534		100.53023				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			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
FRC15: On 20/12/2017 Spot Bond				100.56130		100.53592				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.51447		100.49123				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.51639		100.49280				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.67022		100.63956				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.50763		100.48445				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.19972	13.22500	66.17606				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.47959		100.45769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.48018		100.45825				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.70822		100.67614				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				100.50121		100.47832				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			3.66000	104.17815	3.68500	103.91778				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				100.52221		100.49836				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				100.52221		100.49836				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				101.26436		101.24017				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				100.30792		100.28417				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				98.50243		98.47902				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				100.49304		100.47051				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				100.48192		100.45992				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				101.81351		101.78633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.56124		100.53559			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC179 On 10/02/2016 Spot Bond				101.37516		101.35301			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC180 On 06/08/2023 Spot Bond				101.79511		101.76822			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181 On 26/01/2021 Spot Bond				101.99327		101.96719			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.64131		100.61199			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.65712		100.62736			0.00	1,400,000,000	700,000,000
Total FRC185 SPOT									0.00	1,400,000,000	700,000,000
Total For FRC185									0.00	1,400,000,000	700,000,000
FRC185 On 20/03/2016 Spot Bond				100.47667		100.45490			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.51639		100.49280			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.51639		100.49280			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.60118		100.58072			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.23552		100.21370			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.24801		100.22505				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.14419		100.20478				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	113.50900	10.00000	113.47900				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				100.01598		100.07581				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				100.54436		100.51949				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				100.07613		100.05706				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				100.20620		100.18791				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				100.01912		100.00003				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				100.01917		100.00003				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				99.87122		101.94757				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				99.88329		101.76906				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				99.87122		101.94757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				99.88377		101.76192				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.59188		101.56901				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.61228	8.75000	101.58837				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.42371		102.40060				0.00	0	50,000,000
Total FRC206 SPOT										0.00	0	50,000,000
Total For FRC206										0.00	0	50,000,000
FRC20: On 20/09/2021 Spot Bond			100.00000	10.20411	100.00000	10.17912				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.37320	100.00000	9.35025				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				95.49763		95.38033				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.49163	100.00000	11.46349				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.53388		100.50949				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	32.98557	100.00000	32.90566				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.52207		101.49981				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.89265	100.00000	9.86843				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2017 Spot Bond			100.00000	23.76542	100.00000	23.70785				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.52203		101.49977				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	23.73486	100.00000	23.67736				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				101.51838		101.49618				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				101.44356		101.42250				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				101.60072		101.57845				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				101.50522		101.48433				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	130.68360	3.03000	130.62909				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				101.33078		101.31016				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				101.31362		101.29328				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				101.31362		101.29328				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				101.23651		101.21403				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0

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 10/09/2016 Spot Bond				100.68691		100.66635			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.56367		100.54299			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				100.34268		100.31625			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				100.54262		100.51783			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				100.38368		100.36229			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				99.95861		99.93792			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	124.30354	3.89000	124.24751			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				100.78856		100.76489			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				101.80181		101.77915			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	126.80045	3.56000	126.74574			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				100.56363		100.53814			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61000	126.44097	3.61000	126.38626				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	126.58462	3.59000	126.52992				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	132.24178	2.96000	132.18685				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	143.47805	3.03000	143.41809				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				102.01616		101.99066				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				100.49489		100.47254				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				100.56012		100.53479				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				100.64767		100.61834				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				100.62521		100.59691				0.00	1,200,000,000	600,000,000
Total FRC87 SPOT										0.00	1,200,000,000	600,000,000
Total For FRC87										0.00	1,200,000,000	600,000,000
FRC94 On 20/03/2017 Spot Bond				100.52980		100.50559				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				100.52922		100.50503				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				100.58156		100.56178			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01: On 31/10/2020 Spot Bond				101.02907		100.99934			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	12.77768	100.00000	12.74639			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	56.75415	100.00000	56.61516		80,000,000,000,000.00	800,000,000	400,000,000	
Total FRD02U SPOT								80,000,000,000,000.00	800,000,000	400,000,000	
Total For FRD02U								80,000,000,000,000.00	800,000,000	400,000,000	
FRD09U On 26/06/2017 Spot Bond			100.00000	27.77423	100.00000	27.70621			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	38.89332	100.00000	38.77189			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	11.46260	100.00000	11.43483			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				102.25178		102.23482			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				100.92560		100.90540			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				102.10218		102.08209			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				99.95504		99.93400			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				98.77241		98.75087			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				98.71540		98.69326				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.88935		100.75760				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	103.54567	2.26800	103.50460				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.57000	113.27027	2.59000	112.83581				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				101.69195		101.67229				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	102.30971	10.38000	102.28122				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	102.30971	10.38000	102.28122				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				101.92861		101.90241				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71000	110.58273	2.73000	110.16000				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			2.68000	213.50402	2.70000	212.83828				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68000	111.15213	2.70000	110.72690				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.71000	212.63669	2.73000	211.97401			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.05209		102.02452			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			2.51500	114.59221	2.54000	114.30648			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.77000	109.45444	2.79000	109.03662			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				48.41600		48.70800			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			2.87500	107.51313	2.89500	107.10376			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			2.83000	209.21037	2.85000	208.55981			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			2.88000	207.80281	2.90000	207.15722			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			2.44500	100.91244	2.47000	100.66087			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			2.91000	206.96387	2.93000	206.32125			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.15000	102.62264	3.17000	102.23455			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	154.97765	3.13000	154.91251			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.60000	95.19001	3.62000	94.83415			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.12000	155.14033	3.12000	155.07517			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				102.88767		102.86904			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	154.16721	3.18000	154.10219			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			3.42000	193.44499	3.44000	192.85302			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				86.62588		85.33804			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			3.53000	96.30190	3.55000	95.94123			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			3.50000	96.78330	3.52000	96.42054			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			3.31000	99.90142	3.33000	99.52515			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	157.27315	2.99000	157.20763			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			3.19000	199.33200	3.21000	198.71631			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				101.18856		101.16944			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0

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 19/09/2016 Spot Bond				98.77555		98.75677				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				105.88887		105.88424				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	281.04651	2.36000	280.93420				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	283.11621	2.25000	283.00391				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	269.89438	2.97000	269.78207				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	133.24624	2.69000	133.19186				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				101.71823		101.69697				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	132.69829	2.22000	132.64582				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				99.86986		101.89893				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				100.13262		100.02452				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				101.56244		101.54073				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.55000	110.20954	2.57000	109.72912				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69 On 31/05/2017 Spot Bond			104.97509	30.33502	104.97509	30.25742			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	33.81226	101.07593	33.72865			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	27.42319	100.44759	27.35575			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	32.29560	100.76967	32.21595			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			2.20000	120.39754	2.22000	119.86917			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			2.37500	115.94390	2.40000	115.65489			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				98.98905		98.98795			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			2.40500	115.65275	2.43000	115.36445			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				101.12876		101.10452			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	353.95757	2.45000	353.81524			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				101.37205		101.35078			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.05176		101.02976			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			7.37000	101.15843	7.31000	101.19140			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			7.85500	101.77404	7.79500	101.85876			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			8.16000	105.17396	8.10500	105.27749			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			8.74000	104.55689	8.68500	104.71977			0.00	0	780,000,000
Total FRX19 SPOT									0.00	0	780,000,000
Total For FRX19									0.00	0	780,000,000
FRX20 On 01/10/2020 Spot Bond			9.05000	99.10173	8.99500	99.29280			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			9.85000	90.06874	9.79500	90.30931			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			10.00000	108.07440	9.94500	108.38114			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			10.41000	94.43489	10.35500	94.74983			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			10.69500	95.08602	10.64500	95.40385			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.81500	91.59613	10.76000	91.94867			0.00	0	30,000,000
Total FRX31 SPOT									0.00	0	30,000,000
Total For FRX31									0.00	0	30,000,000
FRX45 On 14/04/2045 Spot Bond			10.26500	79.06450	10.21000	79.45836			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				100.44442		100.42438			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				100.45037		100.43005			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				100.46518		100.44419			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				100.48893		100.46686			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				100.50674		100.48385			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				100.58376		100.55736			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				101.08683		101.06717			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				100.96085		100.94087			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				101.12644		101.10603			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				101.17044		101.14920			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2C1 On 20/08/2038 Spot Bond				101.20709		101.18516			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.36823		101.34328			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	2.56692	100.00000	2.56070			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	0.43066	100.00000	0.42961			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	14.20050	100.00000	14.16572			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	2.38245	100.00000	2.37661			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	0.39971	100.00000	0.39873			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				99.95981		99.93972			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			9.26500	100.35128	9.20500	100.40880			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				100.99705		100.97646			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				101.03001		101.00874			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				101.04320		101.02165			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				101.12880		101.10547			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				101.23398		101.20845			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				101.29962		101.27272			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				101.15471		101.13638				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	10.47683	100.00000	10.45117				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	21.63663	100.00000	21.58364				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	13.91663	100.00000	13.88255				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	9.65556	100.00000	9.62542				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				101.60879		101.58782				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				101.67043		101.64864				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				101.74693		101.72411				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				101.85314		101.82891				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.53527		101.51583			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				99.96021		99.94033			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				101.13970		101.11978			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				100.69135		100.66999			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				101.19903		101.17679			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				100.38840		100.36695			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				100.68645		100.66415			0.00	0	440,000,000
Total GSIZ16 SPOT									0.00	0	440,000,000
Total For GSIZ16									0.00	0	440,000,000
HCH01 On 25/10/2016 Spot Bond				101.88097		101.85534			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	10.98974	100.00000	10.96312			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				100.62860		100.60719			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB03 On 02/05/2018 Spot Bond				101.51741		101.49671			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.33167		101.31055			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				102.01473		101.99658			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				101.22986		101.21151			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	79.69432	100.00000	0.00000			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	12.60789	100.00000	12.55184			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	12.60789	100.00000	12.55184			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	13.37462	100.00000	13.31516			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	13.37462	100.00000	13.31516			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	14.36459	100.00000	14.30142			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D5 On 19/07/2048 Spot Bond			100.00000	14.36041	100.00000	14.29657			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	15.56527	100.00000	15.49607			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				99.87411		99.85314			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				99.95343		99.93019			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0

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 17/02/2017 Spot Bond				101.43098		101.40878			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.50900	10.00000	113.47900			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			9.14500	102.43154	9.08500	102.48182			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				101.35360		101.32892			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				101.27308		101.24992			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			8.41000	107.13946	8.35500	107.33643		11,743,724,000.00	1,396,400	2,153,828,000	
Total HWAY20 SPOT								11,743,724,000.00	1,396,400	2,153,828,000	
Total For HWAY20								11,743,724,000.00	1,396,400	2,153,828,000	
HWAY2 On 07/12/2023 Spot Bond			2.13000	285.39500	2.13000	285.28271		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	292.09628	2.11000	291.98153		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			2.36000	100.05036	2.36000	2.36000		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.75500	97.52066	9.66000	98.28480		197,051,000,000,000.00	20,200,000,000	11,570,000,000	
Total HWAY34 SPOT								197,051,000,000,000.00	20,200,000,000	11,570,000,000	
Total For HWAY34								197,051,000,000,000.00	20,200,000,000	11,570,000,000	
HWAY3 On 31/07/2035 Spot Bond			9.73500	97.61035	9.68000	98.05002		526,663,500,000,000.00	54,100,000,000	19,700,000,000	
Total HWAY35 SPOT								526,663,500,000,000.00	54,100,000,000	19,700,000,000	
Total For HWAY35								526,663,500,000,000.00	54,100,000,000	19,700,000,000	
HWF02 On 30/09/2016 Spot Bond			100.00000	52.85843	100.00000	52.72897		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF04 On 09/10/2015 Spot Bond			100.00000	98.91598	100.00000	99.18478			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	54.75031	100.00000	54.61767		600,000,000,000,000.00	56,000,000,000	28,000,000,000	
Total HWF05U SPOT								10,000,000,000,000.00	56,000,000,000	28,000,000,000	
Total For HWF05U								10,000,000,000,000.00	56,000,000,000	28,000,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	37.35355	100.00000	37.26306		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	113.50900	10.00000	113.47900		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			1.76500	122.04564	1.79000	121.74185		147,564,403,439,500.00	83,605,894,300	80,636,849,300	
Total I2025 SPOT								17,564,403,439,500.00	83,605,894,300	80,636,849,300	
Total For I2025								17,564,403,439,500.00	83,605,894,300	80,636,849,300	
I2033 On 28/02/2033 Spot Bond			1.90000	101.44753	1.90000	101.40819		570,904,020,000.00	300,475,800	2,335,000,000	
Total I2033 SPOT								570,904,020,000.00	300,475,800	2,335,000,000	
Total For I2033								570,904,020,000.00	300,475,800	2,335,000,000	
I2038 On 31/01/2038 Spot Bond			1.95000	126.15338	1.97000	125.66255		25,476,714,120,000.00	13,064,981,600	169,066,322,800	
Total I2038 SPOT								25,476,714,120,000.00	13,064,981,600	169,066,322,800	
Total For I2038								25,476,714,120,000.00	13,064,981,600	169,066,322,800	
I2046 On 31/03/2046 Spot Bond			2.02000	124.64545	2.03000	124.32574		148,740,830,894,000.00	73,634,074,700	109,789,300,000	
Total I2046 SPOT								18,740,830,894,000.00	73,634,074,700	109,789,300,000	
Total For I2046								18,740,830,894,000.00	73,634,074,700	109,789,300,000	
I2050 On 31/12/2050 Spot Bond			2.08000	132.35409	2.08000	132.30224		612,401,920,000.00	294,424,000	26,624,219,100	
Total I2050 SPOT								612,401,920,000.00	294,424,000	26,624,219,100	
Total For I2050								612,401,920,000.00	294,424,000	26,624,219,100	
IBL21 On 15/03/2016 Spot Bond			8.17000	101.26434	8.11000	101.26738		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.01500	105.02824	7.95500	105.13921		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			7.99000	101.46658	7.93000	101.49362		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				101.50750		101.48691			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	134.19727	1.80000	134.14570			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.29000	136.33488	2.29000	136.28069			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				100.71754		100.69668			0.00	1,360,000,000	680,000,000
Total IBL38 SPOT									0.00	1,360,000,000	680,000,000
Total For IBL38									0.00	1,360,000,000	680,000,000
IBL39 On 02/04/2018 Spot Bond			8.13500	101.64297	8.07500	101.75411			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				100.94887		100.92795			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				101.21624		101.19777			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	113.50900	10.00000	113.47900			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			8.82000	100.23479	8.76500	100.35946			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			9.34000	94.54938	9.28500	94.70742			0.00	0	2,350,000,000
Total IBL46 SPOT									0.00	0	2,350,000,000
Total For IBL46									0.00	0	2,350,000,000
IBL48 On 19/03/2016 Spot Bond				100.46887		100.44882			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			8.66500	97.31476	8.60500	97.42095			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.28000	101.07070	9.22500	101.25477			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				101.42196		101.40244			0.00	0	10,000,000
Total IBL52 SPOT									0.00	0	10,000,000
Total For IBL52									0.00	0	10,000,000
IBL53 On 31/07/2018 Spot Bond				100.65470		100.63402			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			7.61500	101.16380	7.55500	101.18912			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			8.60000	100.41402	8.54500	100.52467			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				101.67167		101.64971			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				101.21266		101.19328			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.78500	102.30896	7.72500	102.36320			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			8.56000	103.26261	8.50500	103.39840			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			9.73000	104.51629	9.67500	104.80562			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				100.26663		100.24598			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				101.61784		101.59869			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				101.45676		101.43714			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				101.57125		101.55133			0.00	0	50,000,000
Total IBL64 SPOT									0.00	0	50,000,000
Total For IBL64									0.00	0	50,000,000
IBL65 On 29/07/2021 Spot Bond				101.60232		101.58198			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.61700		100.59599			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	130.75817	3.02000	130.70365			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.29753		100.27625			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	18.31733	100.00000	21.48205			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				101.16953		101.14872			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				101.20689		101.18539			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01262	100.00000	0.01259			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				99.88184		99.86339			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				99.49351		99.47384			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			9.36000	95.78430	9.30500	95.97180			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				101.18876		101.04266			0.00	2,000,000,000	2,000,000,000
Total IDCG04 SPOT									0.00	2,000,000,000	2,000,000,000
Total For IDCG04									0.00	2,000,000,000	2,000,000,000
IDCG05 On 24/11/2019 Spot Bond				100.73449		100.71307			0.00	0	2,000,000,000
Total IDCG05 SPOT									0.00	0	2,000,000,000
Total For IDCG05									0.00	0	2,000,000,000
IDCG06 On 24/11/2024 Spot Bond			10.06000	100.66710	10.00500	100.95786			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	100.99802	5.00000	100.98447			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	99.91908	5.00000	99.90559			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	100.31604	4.00000	100.30512			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	99.95672	4.00000	99.94591			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	57.70269	100.00000	57.56290			0.00	0	1,400,000,000
Total IDW01U SPOT									0.00	0	1,400,000,000
Total For IDW01U									0.00	0	1,400,000,000
IDW02U On 30/06/2016 Spot Bond			100.00000	57.58685	100.00000	57.44734			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	57.58685	100.00000	57.44734			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	101.88433	9.20000	101.85971			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IKH1D On 09/12/2028 Spot Bond			100.00000	7.83219	100.00000	7.81300				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				101.76620		101.73850				0.00	0	700,000,000
Total IN09 SPOT										0.00	0	700,000,000
Total For IN09										0.00	0	700,000,000
IN269U On 25/07/2017 Spot Bond			100.00000	25.46241	100.00000	25.40073				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	22.83069	100.00000	22.77539				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	1.99646	100.00000	1.99265				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	8.79930	100.00000	8.77797				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	10.59709	100.00000	10.57142				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	11.44086	100.00000	11.41314				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	10.39782	100.00000	10.37481				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	38.99871	100.00000	38.90423				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	11.30731	100.00000	11.27162				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	15.14190	100.00000	15.09410				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN314U On 25/06/2016 Spot Bond			100.00000	49.44218	100.00000	100.00000				0.00	0	0
Total IN314U SPOT										0.00	0	0
Total For IN314U										0.00	0	0
IN315U On 25/12/2017 Spot Bond			100.00000	20.09203	100.00000	100.00000				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	69.98109	100.00000	100.00000				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	100.32856	100.00000	100.05958				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	100.00000	100.00000	99.72678				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	94.97275	100.00000	94.73170				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	99.90899	6.65000	99.89080				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	99.78185	6.65000	99.76371				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	99.65503	6.65000	99.63694				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	99.39789	6.70000	99.37976				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	99.14464	6.70000	99.12660				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	99.01850	6.70000	99.00050				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING115 On 31/03/2016 Spot Bond			10.86138	100.82533	10.86242	100.79538				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			10.86138	100.43474	10.86242	100.40490				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				100.51727		100.49274				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				100.50808		100.48401				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	100.17492	6.50000	100.15741				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.53679		100.51226				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				100.60066		100.57983				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				100.01959		100.00000				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	113.50900	10.00000	113.47900				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				100.49280		100.46922				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				100.17251		100.15092				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING301 On 12/10/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			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				102.07433		102.05547			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				99.96325		99.94490			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				103.07089		103.05000			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				101.79665		101.76802			0.00	0	10,000,000
Total INLV01 SPOT									0.00	0	10,000,000
Total For INLV01									0.00	0	10,000,000
IP275U On 14/10/2015 Spot Bond			100.00000	99.72678	100.00000	99.45504			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	113.50900	10.00000	113.47900			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				99.99996		99.97985			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				99.99996		99.97958			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			8.17000	100.87275	8.11000	100.93448			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				100.25333		100.23176			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				100.25919		100.23714			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF09 On 01/07/2019 Spot Bond				100.26313		100.24076			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				99.96055		99.94094			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				99.95862		99.93798			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				99.95983		99.93981			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				101.39403		101.37568			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.71000	102.25601	9.65500	102.46152			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			8.70500	102.29353	8.64500	102.37711			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				100.17156		100.14972			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.02050		99.99987			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				100.48612		100.46410			0.00	0	1,000,000,000
Total IPL9 SPOT									0.00	0	1,000,000,000
Total For IPL9									0.00	0	1,000,000,000
IV015 On 20/09/2022 Spot Bond				101.69444		101.67124			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				100.89925		100.87454			0.00	0	10,000,000
Total IV016 SPOT									0.00	0	10,000,000
Total For IV016									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
IV017 On 31/01/2022 Spot Bond			2.97000	132.42210	2.97000	132.36707			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	152.42630	3.68000	152.35999			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				100.26503		100.24050			0.00	3,620,000,000	1,810,000,000
Total IV022 SPOT									0.00	3,620,000,000	1,810,000,000
Total For IV022									0.00	3,620,000,000	1,810,000,000
IV023 On 11/07/2022 Spot Bond				100.02273		100.00009			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				102.09456		102.07075			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.70706		100.68293			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				98.39468		98.36893			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			3.76500	111.37500	3.79000	111.21388			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			3.76500	111.37500	3.79000	111.21388			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				100.81669		100.79138			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				101.16070		101.13531			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	13.11081	100.00000	13.05316			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.35000	113.59774	10.29500	113.69312			0.00	0	600,000,000
Total IV08 SPOT												0.00	0	600,000,000
Total For IV08												0.00	0	600,000,000
IV09	On	30/04/2018	Spot Bond				103.71818		103.69272			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	144.81377	3.78000	144.75037			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	99.90899	6.65000	99.92718			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	99.87263	6.65000	99.60078		798,000,000,000,000.00	120,000,000,000	30,000,000,000	
Total IVA543 SPOT												18,000,000,000,000.00	120,000,000,000	30,000,000,000
Total For IVA543												18,000,000,000,000.00	120,000,000,000	30,000,000,000
IVA544	On	22/10/2015	Spot Bond			6.65000	99.98178	6.65000	99.47442			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	99.85446	6.65000	99.34838			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	99.59779	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	99.47049	6.70000	98.71348			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	99.33378	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			6.80000	99.20527	100.00000	80.75221		269,960,000,000,000.00	39,700,000,000	30,100,000,000	
Total IVA601 SPOT												19,960,000,000,000.00	39,700,000,000	30,100,000,000
Total For IVA601												19,960,000,000,000.00	39,700,000,000	30,100,000,000
IVC002	On	12/02/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT												0.00	0	0
Total For IVC002												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	113.50900	10.00000	113.47900			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				101.58105		101.56130			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				100.16485		100.14398			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				101.08253		101.06295			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				101.14590		101.12340			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.92222		100.90115			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.02007		99.99998			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.02020		99.99998			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.02047		99.99998			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.01926		99.99999			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				99.87759		99.85721			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				101.64388		101.62299			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC023 On 19/09/2016 Spot Bond				100.48307		100.46127			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				101.19630		101.17579			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				100.95025		100.93087			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				100.94113		100.92194			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				100.17808		100.15556			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.69533		101.67520			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				100.45037		100.43005			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				100.28482		100.26285			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				100.29181		100.26930			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				100.29181		100.26929			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			9.16000	102.62641	9.10500	102.77392			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	15.60916	100.00000	15.57481			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC038 On 16/07/2019 Spot Bond			100.00000	11.77664	100.00000	11.74811			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			9.38000	101.90010	9.32500	102.11629			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				101.67483		101.65353			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				106.99205		106.97274			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				101.62884		101.60955			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				102.56785		102.54834			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			7.65000	103.43649	7.59000	103.41742			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				101.55489		101.53258			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				101.19916		101.17693			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				100.90141		100.87920			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				101.60789		101.58587			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				101.32050		101.30005			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				101.44032		101.41793			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				100.84201		100.82131			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				100.34531		100.32229			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				101.59199		101.57180			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				100.17776		100.15527			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.71612		100.69533			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				101.66170		101.63988			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				100.27272		100.24954			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				101.31550		101.29402			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				101.59498		101.57161			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				100.63697		100.61445			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				100.75748		100.73477			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC066 On 18/09/2016 Spot Bond				100.53181		100.51074			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				101.94402		101.91831			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				101.67986		101.65818			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				99.86080		99.83986			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	90.41769	100.00000	90.19608			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.69553		100.67481			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.80267		100.78080			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.67098		100.64810			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.81112		100.78835			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				101.02754		101.00332			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008 On 01/11/2017 Spot Bond				101.87555		101.84972			0.00	0	500,000,000
Total KSB008 SPOT									0.00	0	500,000,000
Total For KSB008									0.00	0	500,000,000
KSB009 On 05/08/2020 Spot Bond				101.92535		101.89793			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			8.61000	135.58126	8.55500	136.05972			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				100.36029		100.33944			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				100.64665		100.62506			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.85354		100.83325			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				100.48132		100.46028			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				102.03095		102.00934			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			10.31000	101.31293	10.25500	101.46418			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	101.27050	9.71000	101.24441			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				101.60714		101.58607			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			8.67500	99.58236	8.61500	99.65836			0.00	0	3,280,000,000
Total LGL02 SPOT									0.00	0	3,280,000,000
Total For LGL02									0.00	0	3,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			8.86500	97.53697	8.80500	97.64254			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			9.98000	98.40203	9.92500	98.57952			0.00	0	590,000,000
Total LGL04 SPOT									0.00	0	590,000,000
Total For LGL04									0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.70686		100.68273			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				100.90224		100.87132			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			8.17000	103.93093	8.11000	103.91843			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.98013		100.94650			0.00	0	400,000,000
Total LHL03 SPOT									0.00	0	400,000,000
Total For LHL03									0.00	0	400,000,000
LHL13 On 10/09/2016 Spot Bond				100.75730		100.73459			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				101.48737		101.45730			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				101.18507		101.16356			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				101.21011		101.18736			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				101.29351		101.26918			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				101.19526		101.17540			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 14/12/2015 Spot Bond				100.56579		100.54617			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				99.44339		99.42543			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				98.95736		98.93938			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	79.00433	100.00000	78.83369		020,000,000,000,000.00	40,200,000,000	31,100,000,000	
Total MAQ076 SPOT								20,000,000,000,000.00	40,200,000,000	31,100,000,000	
Total For MAQ076								20,000,000,000,000.00	40,200,000,000	31,100,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.82505		100.79734			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				100.83064		100.80279			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				101.43024		101.41366			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				101.52950		101.51197			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				100.35914		100.33141			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.23435		100.21482			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				100.79572		100.77498			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				100.38478		100.36499			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				100.78615		100.76669			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				101.11104		101.09136			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				99.74634		99.72747			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				101.32854		101.30922			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				101.30733		101.28750			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				100.69923		100.67955			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				100.01849		100.00002			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				99.99995		99.98038			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				101.20239		101.18176			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				100.24955		100.22871			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				100.26668		100.24603			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24 On 22/03/2016 Spot Bond			100.00000	83.87097	100.00000	83.67816			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	26.75246	100.00000	26.68765			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	23.89607	100.00000	23.83818			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	23.99090	100.00000	23.93279			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.02180	100.00000	22.96603			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	37.62634	100.00000	37.53519			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				101.57118		101.55127			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			8.82000	100.56439	8.76500	100.70449			0.00	0	620,000,000
Total MBSA01 SPOT									0.00	0	620,000,000
Total For MBSA01									0.00	0	620,000,000
MBSA0 On 15/04/2019 Spot Bond			8.84000	100.14473	8.78500	100.28426			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				100.16599		100.14521			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				102.05897		102.03699			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				102.15048		102.12754			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/10/2016 Spot Bond			7.95000	100.77534	7.89000	100.80974			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			8.81000	103.97460	8.75500	104.10371			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			9.63500	104.41701	9.58000	104.64690			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				100.44737		100.42719			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.46223		100.44137			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			9.66000	102.55509	9.60500	102.70890			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			8.87500	103.08793	8.81500	103.15299			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				105.55682		99.98072			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				101.80396		101.78435			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				100.56086		100.53950			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			9.51000	103.01636	9.45500	103.22298			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				100.25734		100.23335			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2030 Spot Bond			11.26000	102.10358	11.20500	102.39672				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			10.76000	102.27315	10.70500	102.50686				0.00	0	1,030,000,000
Total MMIG05 SPOT										0.00	0	1,030,000,000
Total For MMIG05										0.00	0	1,030,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	35.52983	100.00000	35.44281				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			8.57500	102.97809	8.51500	103.04426				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.56500	105.00018	8.50500	105.07384				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	7.94489	100.89771	7.92549				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	8.04381	100.61875	8.02422				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.42863		100.40907				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				100.45794		100.43703				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				100.46379		100.44262				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.52747		100.50337				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				100.58043		100.55389				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	11.22624	100.00000	11.19874				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.01897	100.00000	11.98953				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			9.88000	95.15414	9.82500	95.39134				0.00	0	1,010,000,000
Total NAM01 SPOT										0.00	0	1,010,000,000
Total For NAM01										0.00	0	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.51000	103.06848	9.45500	103.24823				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.69500	100.90080	7.63500	100.92491				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.34000	101.64565	9.28500	101.83866				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.96000	102.38297	8.90500	102.59399			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			9.43000	102.34761	9.37500	102.64117			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				101.81990		101.80066			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			9.32000	102.63632	9.26500	102.85016			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.56000	97.88760	9.50500	98.11425			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				101.90980		101.89037			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			10.22000	96.94307	10.16500	97.23338			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				101.41315		101.39403			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			10.39000	101.94789	10.33500	102.26098			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				100.97872		100.95974			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			9.29000	103.25868	9.23500	103.43674			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				100.26988		100.24981			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.71000	103.17034	9.65500	103.40815			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				99.90533		99.88471			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			10.46000	103.13430	10.40500	103.45306			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				100.36936		100.34876			0.00	0	20,000,000
Total NBK20B SPOT									0.00	0	20,000,000
Total For NBK20B									0.00	0	20,000,000
NBK21/ On 21/07/2027 Spot Bond			10.66000	102.19365	10.60500	102.52947		426,400,000,000.00		40,000,000	80,000,000
Total NBK21A SPOT								426,400,000,000.00		40,000,000	80,000,000
Total For NBK21A								426,400,000,000.00		40,000,000	80,000,000
NBK21I On 10/11/2017 Spot Bond				101.27282		101.25233			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				101.29132		101.27098			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				101.32506		101.30417			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				101.36323		101.34208			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				101.41767		101.39526			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				101.88082		101.85856			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				100.88382		100.86314			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			8.85500	109.26586	8.80000	109.42771			0.00	0	2,410,000,000
Total NBK3A SPOT									0.00	0	2,410,000,000
Total For NBK3A									0.00	0	2,410,000,000
NBK4 On 28/10/2024 Spot Bond			10.78500	39.61351	10.73000	39.78065			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				101.93708		101.91477			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			7.74000	101.20338	7.68000	101.20884			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.42020		100.39931			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				99.11301		99.09453			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				100.87960		100.85850			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				101.70754		101.68645			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				101.67496		101.65366			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				95.66249		95.64339			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				101.28628		101.26418			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.48151		100.45978				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				100.62879		100.60878				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				100.44318		100.42319				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				100.43039		100.41075				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.43010		100.41047				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				101.52217		101.50235				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				100.49304		100.47051				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			9.95500	104.62107	9.90000	104.91110				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				100.49011		100.46773				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			9.99000	103.45487	9.93500	103.74234				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				100.49304		100.47051				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				100.44505		100.42474				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.45814		100.43747				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				100.49771		100.47498				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				100.50355		100.48055				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				100.87676		100.85514				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.08054		100.06039				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				100.49128		100.46885				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				100.10724	100.00000	8.93529				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				101.94198		101.91783				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				99.79158		99.76638				0.00	0	600,000,000
Total NED14 SPOT										0.00	0	600,000,000
Total For NED14										0.00	0	600,000,000
NED15 On 08/04/2024 Spot Bond			10.02000	101.49478	9.96500	101.62784				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				97.29046		97.34401				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				104.26757		104.24229				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2025 Spot Bond				99.92560		99.90082				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				100.34911		100.31992				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			11.21000	103.45309	11.15500	103.62078				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				100.13031		100.11122				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.72081	9.44500	120.69054				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	113.50900	10.00000	113.47900				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	175.35508	2.26000	175.28549				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			2.62500	113.54256	2.65000	113.25939				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	191.79331	3.45000	191.71697				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			3.01500	109.90710	3.04000	109.63276				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	142.69569	3.27000	142.63518				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.18000	154.16721	3.18000	154.10219			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			8.71000	104.49282	8.65500	104.68371			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			9.34000	105.53009	9.28500	105.71304			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				101.47163		101.45307			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.98970		100.97036			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				101.02372		101.00369			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				101.00333		100.98371			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				101.06313		101.04230			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.54000	106.81745	9.48500	107.06685			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				101.04410		101.02366			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				101.03052		101.01035			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				101.12144		101.09943			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			9.74000	105.55024	9.68500	105.73019			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				101.05769		101.03698			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				101.06449		101.04364			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				101.17980		101.15661			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.31541		101.28948			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				101.23275		101.20849			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				101.08486		101.06360			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			8.61000	114.30101	8.55500	114.43236			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			9.41000	119.90944	9.35500	120.18468			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	178.19918	2.15500	178.12894			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			10.71000	115.21260	10.65500	115.59418			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				101.71861		101.69840			0.00	0	10,000,000
Total NTC12 SPOT									0.00	0	10,000,000
Total For NTC12									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
NTC16 On 22/03/2018 Spot Bond				100.48350		100.46168			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				100.91682		100.89621			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				100.86800		100.84670			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				101.75022		101.72855			0.00	0	30,000,000
Total NTC19 SPOT									0.00	0	30,000,000
Total For NTC19									0.00	0	30,000,000
NYT101 On 28/05/2020 Spot Bond				101.14121		101.11670			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				101.40216		101.37122			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	18.27781	100.00000	18.23354			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	98.64865	100.00000	98.38275			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			7.66000	104.15398	7.60000	104.13475			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				101.52792		101.50516			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			9.86000	101.46561	9.80500	101.61987			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				100.70430		100.68074			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			10.04000	99.64733	9.98500	99.81273			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			10.61000	99.33742	10.55500	99.55944			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			11.21000	99.24350	11.15500	99.52670			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				100.68517		100.66172			0.00	0	30,000,000
Total OML08 SPOT									0.00	0	30,000,000
Total For OML08									0.00	0	30,000,000
OML09 On 14/09/2022 Spot Bond			10.60000	102.29504	10.54500	102.53412			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.11000	102.30502	11.05500	102.60443			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	61.26597	100.00000	61.11755			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	113.50900	10.00000	113.47900			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				100.74841		100.72792			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				101.37435		101.35442			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				101.26128		101.24032			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				100.79973		100.78002			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM21 On 02/09/2016 Spot Bond				100.86285		100.84216				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.37807		100.35741				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				99.75165		99.72947				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.75672		101.73606				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.61000	103.86493	9.55500	104.07825				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				101.62231		101.60231				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				101.64147		101.62122				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				101.68405		101.66324				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				101.86707		101.84387				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				101.90962		101.88587				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				101.63313		101.61031				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.03000	44.83679	7.97500	45.06940			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			6.67000	107.04180	6.61000	107.07816		81,484,722,000,000.00	12,216,600,000	109,404,266,600	
Total R159 SPOT								1,484,722,000,000.00	12,216,600,000	109,404,266,600	
Total For R159								1,484,722,000,000.00	12,216,600,000	109,404,266,600	
R159P On 15/09/2016 Spot Bond			6.50000	94.26638	6.44000	94.30054		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			8.21000	119.80063	8.15500	120.21718		692,103,522,708,000.00	3,251,169,734,800	1,168,040,759,400	
Total R186 SPOT								12,103,522,708,000.00	251,169,734,800	168,040,759,400	
Total For R186								12,103,522,708,000.00	251,169,734,800	168,040,759,400	
R187P On 21/12/2026 Spot Bond			7.95000	41.80041	7.89500	42.03967		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			7.87000	39.02980	7.81500	39.27415		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	292.75790	1.75000	292.64574		4,751,890,150,000.00	2,715,365,800	15,138,100,000	
Total R197 SPOT								4,751,890,150,000.00	2,715,365,800	15,138,100,000	
Total For R197								4,751,890,150,000.00	2,715,365,800	15,138,100,000	
R202 On 07/12/2033 Spot Bond			1.88000	238.31357	1.90000	237.55985		14,280,520,608,000.00	7,596,021,600	200,336,627,300	
Total R202 SPOT								14,280,520,608,000.00	7,596,021,600	200,336,627,300	
Total For R202								14,280,520,608,000.00	7,596,021,600	200,336,627,300	
R2023 On 28/02/2023 Spot Bond			8.03000	99.37002	7.97500	99.64811		762,446,264,887,000.00	219,482,722,900	356,498,967,700	
Total R2023 SPOT								12,446,264,887,000.00	219,482,722,900	356,498,967,700	
Total For R2023								12,446,264,887,000.00	219,482,722,900	356,498,967,700	
R203 On 15/09/2017 Spot Bond			7.01500	102.81156	6.95500	102.90010		912,789,428,902,000.00	1,698,188,086,800	1,830,483,656,400	
Total R203 SPOT								12,789,428,902,000.00	698,188,086,800	330,483,656,400	
Total For R203								12,789,428,902,000.00	698,188,086,800	330,483,656,400	
R2030 On 31/01/2030 Spot Bond			8.62500	96.50846	8.57500	96.87940		830,531,260,575,000.00	791,945,653,400	1,102,776,250,000	
Total R2030 SPOT								10,531,260,575,000.00	791,945,653,400	1,102,776,250,000	
Total For R2030								10,531,260,575,000.00	791,945,653,400	1,102,776,250,000	
R2032 On 31/03/2032 Spot Bond			8.69500	96.42976	8.64500	96.82993		989,736,140,442,500.00	688,871,321,500	467,389,938,200	
Total R2032 SPOT								19,736,140,442,500.00	688,871,321,500	467,389,938,200	
Total For R2032								19,736,140,442,500.00	688,871,321,500	467,389,938,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 28/02/2035 Spot Bond			8.83000	101.45105	8.77500	101.93671			226,696,420,000,000.00	252,174,000,000	456,700,000,000
Total R2035 SPOT									26,696,420,000,000.00	252,174,000,000	456,700,000,000
Total For R2035									26,696,420,000,000.00	252,174,000,000	456,700,000,000
R2037 On 31/01/2037 Spot Bond			8.85000	98.35766	8.80000	98.79961			260,652,764,000,000.00	142,446,640,000	502,770,920,600
Total R2037 SPOT									260,652,764,000,000.00	142,446,640,000	502,770,920,600
Total For R2037									260,652,764,000,000.00	142,446,640,000	502,770,920,600
R204 On 21/12/2018 Spot Bond			7.39000	104.17980	7.33500	104.31488			112,368,135,466,000.00	1,097,749,409,400	914,610,486,300
Total R204 SPOT									12,368,135,466,000.00	097,749,409,400	914,610,486,300
Total For R204									12,368,135,466,000.00	097,749,409,400	914,610,486,300
R2040 On 31/01/2040 Spot Bond			8.86000	103.17427	8.80500	103.70398			290,016,000,000,000.00	145,600,000,000	127,500,000,000
Total R2040 SPOT									290,016,000,000,000.00	145,600,000,000	127,500,000,000
Total For R2040									290,016,000,000,000.00	145,600,000,000	127,500,000,000
R2044 On 31/01/2044 Spot Bond			8.88000	100.39796	8.82500	100.93708			309,310,680,360,000.00	710,507,959,500	727,703,680,800
Total R2044 SPOT									309,310,680,360,000.00	710,507,959,500	727,703,680,800
Total For R2044									309,310,680,360,000.00	710,507,959,500	727,703,680,800
R2048 On 28/02/2048 Spot Bond			8.87000	99.75078	8.81500	100.30620			289,850,981,777,000.00	145,417,247,100	472,588,725,700
Total R2048 SPOT									289,850,981,777,000.00	145,417,247,100	472,588,725,700
Total For R2048									289,850,981,777,000.00	145,417,247,100	472,588,725,700
R207 On 15/01/2020 Spot Bond			7.66000	100.29077	7.60500	100.46555			504,700,473,326,000.00	1,240,822,516,100	1,142,118,053,400
Total R207 SPOT									504,700,473,326,000.00	1,240,822,516,100	1,142,118,053,400
Total For R207									504,700,473,326,000.00	1,240,822,516,100	1,142,118,053,400
R208 On 31/03/2021 Spot Bond			7.81000	95.59284	7.75500	95.80733			706,605,778,348,000.00	474,597,410,800	584,231,646,700
Total R208 SPOT									16,605,778,348,000.00	474,597,410,800	584,231,646,700
Total For R208									16,605,778,348,000.00	474,597,410,800	584,231,646,700
R209 On 31/03/2036 Spot Bond			8.77500	76.40574	8.72000	76.81258			333,708,878,467,500.00	379,909,843,700	802,709,745,700
Total R209 SPOT									33,708,878,467,500.00	379,909,843,700	302,709,745,700
Total For R209									33,708,878,467,500.00	379,909,843,700	302,709,745,700
R210 On 31/03/2028 Spot Bond			1.78000	178.82565	1.78000	178.75699			23,464,968,192,000.00	13,182,566,400	66,430,070,200
Total R210 SPOT									23,464,968,192,000.00	13,182,566,400	66,430,070,200
Total For R210									23,464,968,192,000.00	13,182,566,400	66,430,070,200
R211 On 31/01/2017 Spot Bond			1.10000	135.39694	1.10000	135.34747			3,261,943,740,000.00	2,965,403,400	56,741,083,200
Total R211 SPOT									3,261,943,740,000.00	2,965,403,400	56,741,083,200
Total For R211									3,261,943,740,000.00	2,965,403,400	56,741,083,200
R212 On 31/01/2022 Spot Bond			1.72000	140.87834	1.72000	140.82453			13,407,188,440,000.00	7,794,877,000	168,935,299,600
Total R212 SPOT									13,407,188,440,000.00	7,794,877,000	168,935,299,600
Total For R212									13,407,188,440,000.00	7,794,877,000	168,935,299,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.66500	86.81498	8.61000	87.21212			125,117,960,729,000.00	245,253,082,600	491,937,414,100
Total R213 SPOT									25,117,960,729,000.00	245,253,082,600	491,937,414,100
Total For R213									25,117,960,729,000.00	245,253,082,600	491,937,414,100
R214 On 28/02/2041 Spot Bond			8.81500	77.43817	8.76000	77.86983			589,347,981,925,000.00	180,300,395,000	885,457,662,100
Total R214 SPOT									19,347,981,925,000.00	180,300,395,000	385,457,662,100
Total For R214									19,347,981,925,000.00	180,300,395,000	385,457,662,100
R229C On 15/03/2016 Spot Bond			6.49000	97.33473	6.43000	97.34203			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			6.50000	94.26638	6.44000	94.30054			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.51000	98.78430	6.45000	98.77813			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			6.49000	95.69774	6.43000	95.71949			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			6.55000	92.62596	6.49000	92.67377			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			6.99000	89.04644	6.93000	89.11707			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.04000	85.94845	6.98000	86.04143			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			7.39500	82.26463	7.34000	82.36581			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			7.37500	79.38016	7.32000	79.49893			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			7.35500	76.61160	7.30000	76.74664			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C On 21/12/2019 Spot Bond			7.34500	73.92401	7.29000	74.07398			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			7.62000	70.42459	7.56500	70.58544			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			7.60000	67.90774	7.54500	68.08094			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			7.73000	64.95743	7.67500	65.14001			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			7.70000	62.65214	7.64500	62.84497			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			7.67000	60.44615	7.61500	60.64832			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			7.64000	58.33469	7.58500	58.54539			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			7.60000	56.35501	7.54500	56.57364			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			7.56000	54.46352	7.50500	54.68941			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			8.15000	49.95402	8.09500	50.17306			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			8.11000	48.16792	8.05500	48.39201			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			8.07000	46.46357	8.01500	46.69217			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			8.03000	44.83679	7.97500	45.06940			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			7.99000	43.28364	7.93500	43.51979			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			7.95000	41.80041	7.89500	42.03967			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			7.91000	40.38357	7.85500	40.62556			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.87000	39.02980	7.81500	39.27415			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				100.99839		100.97610			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				101.89491		101.87114			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				100.74202		100.71940			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				100.81085		100.78650			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	31.80869	100.00000	31.73164			0.00	0	350,000,000
Total RCSB1U SPOT									0.00	0	350,000,000
Total For RCSB1U									0.00	0	350,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	25.52424	100.00000	25.46241			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	41.53561	100.00000	41.43389			0.00	0	670,000,000
Total RCSB3U SPOT									0.00	0	670,000,000
Total For RCSB3U									0.00	0	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB4 On 07/11/2015 Spot Bond			100.00000	95.32701	100.00000	95.08320				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	41.49512	100.00000	41.39349				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	21.63246	100.00000	21.58005				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	28.71235	100.00000	28.63830				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.70592	100.00000	8.68152				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	20.72598	100.00000	20.67254				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	15.85963	100.00000	15.81874				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	9.88493	100.00000	9.85944				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				100.70002		100.67839				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				100.57606		100.55570				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				101.02621		101.00476				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				101.07717		101.05462				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC1 On 25/11/2015 Spot Bond				100.97656		100.95705			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				100.40017		100.38009			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				100.93898		100.91960			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				100.97726		100.95709			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				101.54421		101.52477			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				100.13784		100.11813			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				101.19210		101.17000			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				101.02434		101.00513			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				99.86078		99.84091			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				100.80493		100.77696			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				100.23114		100.20219			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	22.11720	100.00000	22.06303			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES02I On 02/03/2019 Spot Bond			100.00000	14.07307	100.00000	14.03860				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	10.81262	100.00000	10.78615				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.56530	100.00000	9.54187				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				101.98589		101.96505				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.52139		101.49993				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				100.77797		100.75676				0.00	30,000,000,000	10,000,000,000
Total RES24 SPOT										0.00	30,000,000,000	10,000,000,000
Total For RES24										0.00	30,000,000,000	10,000,000,000
RES27 On 21/10/2016 Spot Bond				102.05862		102.03883				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				100.98539		100.96430				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				100.80185		100.77987				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				99.85791		99.83763				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				89.38814		89.33605				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006 On 30/04/2019 Spot Bond				86.30341		86.25826			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				97.85048		97.77971			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				97.41249		97.33789			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				100.46595		100.43485			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.56378		83.51858			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				99.37296		99.31644			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	104.10587	12.35000	104.07198			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	16.87530	100.00000	16.83442			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				101.19832		101.17407			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	9.54514	100.00000	9.52177			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	51.95055	100.00000	51.82470			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	95.33679	100.00000	95.09044			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08 On 30/04/2020 Spot Bond			100.00000	15.17643	100.00000	15.13966			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	44.86419	100.00000	44.75551			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				106.75455		106.70363			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				61.35427		61.28413			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.18000	103.15028	9.12500	103.36446			0.00	0	770,000,000
Total RW21 SPOT									0.00	0	770,000,000
Total For RW21									0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.55000	103.00069	9.49500	103.28169			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.01500	105.13358	9.96000	105.50898			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				98.71331		98.68780			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			7.87000	107.24559	7.81000	107.28767			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	113.50900	10.00000	113.47900			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				102.07454		102.05359			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			9.26500	104.26442	9.20500	104.35334			0.00	0	10,000,000
Total SBK14 SPOT									0.00	0	10,000,000
Total For SBK14									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
SBK15 On 23/01/2022 Spot Bond				100.38745		102.41879				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00751		99.98379				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				100.65288		100.62928				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				99.58542		99.56050				0.00	0	20,000,000
Total SBK18 SPOT										0.00	0	20,000,000
Total For SBK18										0.00	0	20,000,000
SBK19 On 24/10/2019 Spot Bond				101.89449		101.87185				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				101.10688		101.08018				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				101.69075		101.66476				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				101.42168		101.39511				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			11.63000	103.98696	11.57500	104.20441				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			8.89000	98.99336	8.83500	99.08979				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			8.41500	100.33617	8.35500	100.41806				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				100.59557		100.57455				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				100.17890		100.15628			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.01500	102.06765	7.95500	102.15294			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				101.98838		101.96498			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				100.45508		100.43353			0.00	0	20,000,000
Total SBS16 SPOT									0.00	0	20,000,000
Total For SBS16									0.00	0	20,000,000
SBS18 On 23/06/2018 Spot Bond				101.33352		101.31200			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			9.58500	105.65193	9.53000	105.86646			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			10.11000	103.72081	10.05500	104.04567			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				101.33567		101.31269			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				101.44015		101.41987			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				101.89504		101.87428			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			8.65000	104.07661	8.59500	104.22139			0.00	0	1,070,000,000
Total SBS25 SPOT									0.00	0	1,070,000,000
Total For SBS25									0.00	0	1,070,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	32.79058	100.00000	32.71840			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			9.57000	104.63353	9.51500	104.92578			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				99.66396		101.41421			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			8.66000	102.99256	8.60500	103.13880			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			10.12000	90.80291	10.06500	91.10245			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.65501		99.63406			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			9.86000	102.74928	9.80500	103.09837			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				100.45335		100.43290			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				100.46525		100.44426			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.01000	101.17532	9.95500	101.46997			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				101.71702		101.69726			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				101.52355		101.50301			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			8.92000	98.31534	8.86500	98.48121			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			10.21000	95.22815	10.15500	95.51393			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			10.91500	93.35110	10.86000	93.69357			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			9.58000	99.04509	9.52500	99.26290			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			7.18000	105.99470	7.12000	106.01798			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.36000	281.04651	2.36000	280.93420			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	134.35067	1.71000	134.29938			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	30.29421	100.00000	30.22002			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	35.09687	100.00000	35.01091			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	133.23135	2.37000	133.17813			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	100.17492	6.50000	100.15741			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				101.66870		101.64730			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.56045		101.53837			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			8.51500	102.87874	8.45500	102.94954			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				101.76338		101.74129			0.00	72,680,000	145,360,000
Total SHS06 SPOT									0.00	72,680,000	145,360,000
Total For SHS06									0.00	72,680,000	145,360,000
SHS07 On 10/04/2016 Spot Bond				100.11664		100.09694			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				100.44623		100.42586			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	37.44426	100.00000	37.35355			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	113.50900	10.00000	113.47900			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				100.63653		100.61485			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS14 On 17/06/2017 Spot Bond				100.90640		100.88516				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	52.98820	100.00000	52.85843				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	58.18618	100.00000	58.04368				0.00	0	1,340,000,000
Total SHS17U SPOT										0.00	0	1,340,000,000
Total For SHS17U										0.00	0	1,340,000,000
SHS18I On 30/11/2016 Spot Bond			100.00000	42.61107	100.00000	42.50784				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.35500	102.28230	9.29500	102.36059				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				99.85951		99.83613				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				101.14557		101.12307				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				100.30885		100.28675				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				100.32003		100.29713				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			9.71000	103.26368	9.65500	103.44205				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.31134		100.28903				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			7.92000	102.89638	7.86000	102.92335				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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI3	On	15/08/2018	Spot Bond			9.04000	100.53886	8.98500	100.64944			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			8.41500	100.33617	8.35500	100.41806			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				101.12720		101.10634			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				101.47691		101.45637			0.00	0	0
Total SPDA4 SPOT												0.00	0	0
Total For SPDA4												0.00	0	0
SPDA5	On	21/08/2024	Spot Bond				101.08614		101.06540			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				101.11469		101.09339			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				101.20352		101.18080			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			8.11500	103.81393	8.05500	103.83254			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				100.05709		100.03836			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				99.93980		99.91975			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			9.48500	94.80505	9.43000	94.97306			0.00	0	1,060,000,000
Total SSA06 SPOT												0.00	0	1,060,000,000
Total For SSA06												0.00	0	1,060,000,000
SSN00	On	01/03/2017	Spot Bond				100.96357		100.94098			0.00	0	0
Total SSN001 SPOT												0.00	0	0
Total For SSN001												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 26/03/2017 Spot Bond				100.35139		100.32797			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				101.76084		101.73905			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			9.38000	89.18694	9.32500	89.38007			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			9.38000	89.18694	9.32500	89.38007			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.08000	95.41074	9.02500	95.57127			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.56895		100.54639			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.89500	101.24637	7.83500	101.33068			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.51500	114.59221	2.54000	114.30648			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.70000	100.55849	8.64500	100.68400			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.10312	8.50000	101.08001			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.25000	104.88156	10.19500	105.21942		16,605,000,000,000.00	1,620,000,000	810,000,000	
Total SSN017 SPOT								16,605,000,000,000.00	1,620,000,000	810,000,000	
Total For SSN017								16,605,000,000,000.00	1,620,000,000	810,000,000	
SSN01: On 02/09/2016 Spot Bond				100.84174		100.82157			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			10.53500	74.17764	10.48000	74.48876			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				99.83324		99.81244			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				99.93710		99.91615			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.41249		100.38945			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 16/10/2019 Spot Bond				99.92987		99.90651			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.38514		100.35937			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 24/05/2017 Spot Bond				101.09300		101.07087			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.58320		100.56064			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.94054		100.91793			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				99.87533		99.85751			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				99.74519		99.72699			0.00	0	0
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY125€ On 28/10/2015 Spot Bond				99.72685		99.70864			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY125€ On 03/11/2015 Spot Bond				99.61751		99.59930			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				99.38423		99.36612			0.00	0	0
Total SY1257 SPOT									0.00	0	0
Total For SY1257									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				99.36455		99.34639			0.00	0	0
Total SY1258 SPOT									0.00	0	0
Total For SY1258									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				99.36517		99.34703			0.00	0	0
Total SY1259 SPOT									0.00	0	0
Total For SY1259									0.00	0	0
SY126€ On 18/11/2015 Spot Bond				99.34538		99.32720			0.00	0	0
Total SY1260 SPOT									0.00	0	0
Total For SY1260									0.00	0	0
SY126€ On 26/02/2016 Spot Bond				100.91184		100.89263			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SY126€ On 08/12/2015 Spot Bond				98.98116		98.96296			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				98.94515		98.92696			0.00	0	0
Total SY1264 SPOT									0.00	0	0
Total For SY1264									0.00	0	0
SY126€ On 17/12/2015 Spot Bond				98.81668		98.79847			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			8.86000	101.22733	8.80500	101.56559			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				101.10755		101.08640			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A11 On 21/02/2048 Spot Bond				101.17764		101.15581				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			9.31000	100.38949	9.25500	100.53894				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	91.53391	100.00000	91.31011				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				99.88973		99.87136				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				101.40113		101.38209				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				100.66718		100.64674				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				100.43255		100.41305				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				100.00854		99.98773				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				101.04912						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	98.86915	100.00000	98.70968				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				101.50359		101.48375				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				101.51407		101.49409				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				100.14613		100.12478				0.00	0	0
Total TFS135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.14962		100.12776				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			7.57000	102.65253	7.51000	102.67768				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.74386		101.72253				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.79031		101.76843				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	101.83238	7.83000	101.81114				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				101.71830		101.69730				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				101.77638		101.75466				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	101.73039	7.39000	101.71034				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				101.71830		101.69730				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				101.77638		101.75466				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	101.67703	7.16000	101.65759				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				101.89019		101.86709				0.00	0	0
Total TH10B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				101.88089		101.85791				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				102.10382		102.07811				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				102.08163		102.05759				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				102.98556		102.94895				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				102.88120		102.84589				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				99.87624		101.69500				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				99.87099		101.76843				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	102.04065	8.73000	102.01696				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				99.63891		101.45132				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				99.87197		101.75466				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			8.86000	100.32942	8.80500	100.43707				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				99.49276		101.29025				0.00	0	0
Total TH11A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A7										0.00	0	0
TH11A ₁ On 18/07/2041 Spot Bond				99.87944		101.76343				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B ₁ On 18/07/2041 Spot Bond				99.86361		101.87167				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ₂ On 18/07/2041 Spot Bond				99.86542		101.84644				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B ₃ On 18/07/2041 Spot Bond				99.87365		101.84617				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C ₁ On 18/07/2041 Spot Bond				99.84918		102.07352				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C ₂ On 18/07/2041 Spot Bond				99.85776		102.07367				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C ₃ On 18/07/2041 Spot Bond				99.86338		101.99325				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D ₁ On 18/07/2041 Spot Bond				102.82321		102.78862				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D ₂ On 18/07/2041 Spot Bond				99.79743		102.79779				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D ₃ On 18/07/2041 Spot Bond				99.80989		102.76284				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A ₁ On 21/08/2048 Spot Bond				101.09328		101.07239				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A ₂ On 21/08/2019 Spot Bond				101.12896		101.10739				0.00	0	0
Total TH12A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.26000	101.01310	9.20500	101.16336				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				101.10755		101.08640				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.15749		101.13536				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.17000	99.20225	9.11500	99.35162				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.12006		101.09933				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.17764		101.15581				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.28000	98.09240	9.22500	98.24020				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.22164		101.19827				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.22164		101.19827				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.24239		101.21932				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.24239		101.21932				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.33551		101.30994				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.33551		101.30994				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				101.35741		101.33215				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				101.35597		101.33074				0.00	0	1,000,000,000
Total TH12C4 SPOT										0.00	0	1,000,000,000
Total For TH12C4										0.00	0	1,000,000,000
TH12D: On 21/08/2019 Spot Bond				101.79606		101.76154				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				101.79606		101.76154				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				102.00265		101.96857				0.00	0	300,000,000
Total TH12D3 SPOT										0.00	0	300,000,000
Total For TH12D3										0.00	0	300,000,000
TH12D: On 21/02/2048 Spot Bond				101.81506		101.78101				0.00	0	200,000,000
Total TH12D4 SPOT										0.00	0	200,000,000
Total For TH12D4										0.00	0	200,000,000
TH13A: On 21/08/2018 Spot Bond				100.93265		100.91215				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				100.95991		100.93881				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				101.00449		100.98240				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			9.41000	100.27286	9.35500	100.80592				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				101.06016		101.03684				0.00	0	0
Total TH13B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.14665		101.12141				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				101.10960		101.08518				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				101.78623		101.76573				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	5.69954	101.06155	7.12210				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.87347		101.85432				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				101.75133		101.73125				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				102.03231		102.01285				0.00	0	0
Total THE9A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				101.75133		101.73125				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				101.77460		101.75424				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				101.78623		101.76573				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				101.73738		101.71746				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.77460		101.75424				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				101.90254		101.88064				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				101.90254		101.88064				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				101.90254		101.88064				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				102.08861		102.06449				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				102.13513		102.11045				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				102.07698		102.05300				0.00	0	200,000,000
Total THE9C3 SPOT										0.00	0	200,000,000
Total For THE9C3										0.00	0	200,000,000
THE9D: On 18/07/2016 Spot Bond				103.00706		102.97186				0.00	0	0
Total THE9D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				103.06517		103.02927			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				103.04192		103.00631			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			9.52000	91.62710	9.46500	91.77873			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	113.50900	10.00000	113.47900			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.05000	106.07120	7.99000	106.16362			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			9.52500	104.50041	9.50000	104.57265		38,100,000,000,000.00		4,000,000,000	16,930,700,000
Total TN20 SPOT								38,100,000,000,000.00		4,000,000,000	16,930,700,000
Total For TN20								38,100,000,000,000.00		4,000,000,000	16,930,700,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.79708	100.00000	1.79272			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			9.85000	109.88432	9.79500	110.16791			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			10.07000	97.88561	10.01500	98.19101			0.00	0	16,258,500,000
Total TN25 SPOT									0.00	0	16,258,500,000
Total For TN25									0.00	0	16,258,500,000
TN27 On 14/11/2027 Spot Bond			10.06000	95.65023	10.00500	95.98411		20,305,104,000,000.00		2,018,400,000	11,180,100,000
Total TN27 SPOT								20,305,104,000,000.00		2,018,400,000	11,180,100,000
Total For TN27								20,305,104,000,000.00		2,018,400,000	11,180,100,000
TN30 On 09/10/2030 Spot Bond			10.49500	100.14927	10.44500	100.49606			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			10.74500	100.15764	10.69000	100.60558			0.00	0	4,752,500,000
Total TN40 SPOT									0.00	0	4,752,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN40									0.00	0	4,752,500,000
TNF16 On 10/06/2016 Spot Bond				100.79235		100.77256			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				100.84888		100.82812			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				101.43908		101.41344			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.24132		101.22001			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				101.69196		101.66264			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				101.24286		101.22153			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				101.27387		101.25199			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				101.30082		101.27767			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	113.50900	10.00000	113.47900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.23439		100.21347				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				100.16833		100.14690				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				100.16071		100.14342				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				99.44984		99.43010				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.34862	10.00000	100.32176				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	100.33993	9.75000	100.31374				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	10.34136	100.00000	10.31470				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				100.59291		100.57235				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				100.62774		100.60596				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	8.20896	100.00000	8.18886				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	8.74559	100.00000	8.72417				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				100.64706		100.62462				0.00	0	0
Total TRAB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.06757	100.00000	9.04537				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				100.65092		100.62834				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	9.33589	100.00000	9.31303				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				100.75884		100.73248				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.60934	100.00000	12.57847				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				100.99598		100.96131				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	16.20479	100.00000	16.16510				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	15.01397	100.00000	14.97760				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	1.51106	100.00000	1.49955				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				106.86702		106.82887				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				99.69955		99.68077				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				99.18496		99.16643				0.00	0	0
Total TSP179 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 TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				98.90561		98.88674				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				98.16034		98.14195				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				97.91966		97.90141				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				97.61675		97.59813				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				97.32342		97.30457				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				96.99988		96.98065				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 31/03/2016 Spot Bond				96.73068		96.71145				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				99.45558		99.43744				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				95.95805		95.93898				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				95.64986		95.63061				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				95.32812		95.30865				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0

Contract 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 TSP193										0.00	0	0
TSP19 On 14/01/2016 Spot Bond				98.32229		98.30425				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP19 On 18/08/2016 Spot Bond				94.01034		93.99102				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP19 On 15/09/2016 Spot Bond				93.34614		93.32646				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	15.98817	100.00000	15.94944				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				99.94259		99.92347				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				101.29389		101.27459				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				100.92842		100.90926				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	101.70179				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				101.66558		101.64747				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				105.53648		105.51516				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				101.62937		101.61127				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				101.61127		101.59316				0.00	0	0
Total TWC109 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 TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				101.49310		101.47365				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				101.49795		101.47945				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				100.98014		100.96164				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				101.00170		100.98258				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.92466		100.90616				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				100.88767		100.86918				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				100.39317		100.37530				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				100.50361		100.48495				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				100.39457		100.37578				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				100.41713		100.39810				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				101.84202		101.82199				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				100.97973		100.95932				0.00	0	0
Total TWCJ21 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 TWCJ21										0.00	0	0
TWCM: On 14/10/2015 Spot Bond				101.68322		101.66493				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
TWCM: On 30/11/2015 Spot Bond				100.90740		100.88849				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			9.21000	107.40247	9.15500	107.61491				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
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.75510	100.00000	8.73777				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	8.25616	100.00000	8.23038				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	9.34780	100.00000	9.08095				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	8.55420	100.00000	8.53725				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	8.16241	100.00000	8.13692				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	9.11215	100.00000	8.85204				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				100.36457		100.34425				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				101.48460		101.46507				0.00	0	0
Total VKC10 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 VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.78641		100.76625				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				100.28828		100.26901				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				100.30033		100.28031				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				101.36174		101.34064				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.36352		101.34239				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				100.54147		100.52165				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				100.32501		100.30335				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				101.34120		101.32043				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				100.75187		100.73017				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	8.22329	100.00000	8.20700				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	7.90755	100.00000	7.88285				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	10.61852	100.00000	10.31541				0.00	0	0
Total VPA03U 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 VPA03U									0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	8.02238	100.00000	8.00650			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02 On 20/04/2023 Spot Bond			100.00000	7.81380	100.00000	7.78940			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03 On 20/10/2023 Spot Bond			100.00000	10.85442	100.00000	10.54456			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
WRS1 On 25/11/2029 Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.06000	107.89637	7.00000	107.91384		4,236,000,000,000.00	600,000,000	9,500,000,000	
Total WS04 SPOT								4,236,000,000,000.00	600,000,000	9,500,000,000	
Total For WS04								4,236,000,000,000.00	600,000,000	9,500,000,000	
WS05 On 01/08/2018 Spot Bond			1.64000	243.09134	1.64000	242.99898		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			7.48500	105.63765	7.42500	105.70849		29,940,000,000,000.00	4,000,000,000	4,500,000,000	
Total WSP2 SPOT								29,940,000,000,000.00	4,000,000,000	4,500,000,000	
Total For WSP2								29,940,000,000,000.00	4,000,000,000	4,500,000,000	
WSP3 On 28/05/2019 Spot Bond			7.94500	106.62580	7.89000	106.77738		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			8.28500	106.05924	8.23000	106.24759		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			8.51000	105.51219	8.45500	105.73397		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			6.55000	99.89244	6.49000	99.87569		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			7.33500	75.15819	7.28000	75.30166		0.00	0	0	
Total Z083 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 Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523			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	52.13319	100.00000	52.03428			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.09e+017	386,566,663,700	726,619,146,700
Total for SPOT :									1.09e+017	386,566,663,700	726,619,146,700
Total Futures									1.09e+017	386,566,665,371	726,619,615,070
Total Options									0.00	0	67,407
Grand Total:									1.09e+017	386,566,665,371	726,619,682,477