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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2015

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			9.74675	82.30160	9.81022	81.84845			0.00	0	6,561
ES33 On 04/02/2016 Bond Future			9.83406	83.66324	9.89940	83.20395			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.90923	81.35043	9.97651	80.88396			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			6,084.93000	6.08493	5,631,780		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			6,005.70000	6.00570	5,552,550		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			6,164.26000	6.16426	5,711,110		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			768.47000	0.76847	1,227,760		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			630.34000	0.63034	1,089,630		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			699.45000	0.69945	1,158,740		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Call			161.91000	0.16191	628,380		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			230.68000	0.23068	697,150		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			93.04000	0.09304	559,510		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			123.36983	123.36983	123.29407	123.29407			0.00	0	612
I2025	On	04/02/2016	Bond Future			124.20088	124.20088	124.12582	124.12582			0.00	0	0
Total I2025 Future												0.00	0	612
I2025	On	05/11/2015	Bond Future	122.99	Call			304.07000	0.30407	379,830		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			294.07000	0.29407	369,830		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			284.07000	0.28407	359,830		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			1,884.18000	1.88418	1,809,120		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			1,864.18000	1.86418	1,789,120		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			1,874.18000	1.87418	1,799,120		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			102.37823	102.37823	102.31358	102.31358			0.00	0	0
I2033	On	04/02/2016	Bond Future			104.08033	104.08033	104.01649	104.01649			0.00	0	0
I2033	On	05/05/2016	Bond Future			104.93836	104.93836	104.87463	104.87463			0.00	0	0
Total I2033 Future												0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			76.42000	0.07642	11,770		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	05/11/2015	Bond Future	102.40	Put			86.42000	0.08642	21,770		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			96.42000	0.09642	31,770		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	04/02/2016	Bond Future	102.40	Call			1,616.49000	1.61649	1,680,330		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			1,606.49000	1.60649	1,670,330		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			1,626.49000	1.62649	1,690,330		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			2,484.63000	2.48463	2,548,360		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			2,474.63000	2.47463	2,538,360		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			2,464.63000	2.46463	2,528,360		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			126.93675	126.93675	126.85631	126.85631			0.00	0	8,054
I2038	On	04/02/2016	Bond Future			127.67461	127.67461	127.59489	127.59489			0.00	0	0
Total I2038 Future												0.00	0	8,054
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			7,133.69000	7.13369	7,053,250		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,143.69000	7.14369	7,063,250		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			7,153.69000	7.15369	7,073,250		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			3,395.11000	3.39511	3,315,390		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			3,405.11000	3.40511	3,325,390		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			3,415.11000	3.41511	3,335,390		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,054
I2046	On	05/11/2015	Bond Future			126.79515	126.79515	126.71470	126.71470			0.00	0	6,943
I2046	On	04/02/2016	Bond Future			128.90338	128.90338	128.82337	128.82337			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			6,275.30000	6.27530	6,194,850		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			6,285.30000	6.28530	6,204,850		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			6,295.30000	6.29530	6,214,850		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			833.37000	0.83337	913,380		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			823.37000	0.82337	903,380		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			813.37000	0.81337	893,380		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	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 I2046 Option										0.00	0	0
Total For I2046										0.00	0	6,943
I2050 On 05/11/2015 Bond Future			134.45584	134.45584	134.36978	134.36978				0.00	0	5,431
I2050 On 04/02/2016 Bond Future			135.16265	135.16265	135.07739	135.07739				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			10,620.22000	10.62022	10,534,160			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Put			10,630.22000	10.63022	10,544,160			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Put			10,640.22000	10.64022	10,554,160			0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			2,912.61000	2.91261	2,827,350			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			2,922.61000	2.92261	2,837,350			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			2,932.61000	2.93261	2,847,350			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			8.23508	120.34014	8.29772	119.84221		9.05		42,961,429.98	357	33,013
R186 On 04/02/2016 Bond Future			8.29094	117.03369	8.35574	116.52926		9.10		0.00	0	5,465
R186 On 05/05/2016 Bond Future			8.33276	119.10095	8.39985	118.58905		8.97		0.00	0	0
R186 On 04/08/2016 Bond Future			8.37440	115.94864	8.44401	115.42833		9.10		0.00	0	0
Total R186 Future										42,961,429.98	357	38,478
R186 On 05/11/2015 Bond Future	9.00	Call			5,414.32000	5.41432	5,900,410	9.40		0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			26.13000	0.02613	14,290	9.40		0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Call			2,350.87000	2.35087	2,734,050	9.19		0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			374.65000	0.37465	259,900	9.19		0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			3,639.87000	3.63987	4,089,580	9.28		0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			129.62000	0.12962	81,400	9.28		0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			4,337.53000	4.33753	4,806,770	9.33		0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			70.88000	0.07088	42,190	9.33		0.00	0	2,283
R186 On 05/11/2015 Bond Future	8.35	Call			1,305.09000	1.30509	1,585,170	9.10		0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			891.73000	0.89173	673,880	9.10		0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,790.25000	1.79025	2,125,630	9.15		0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			591.82000	0.59182	429,270	9.15		0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			2,061.94000	2.06194	2,422,410	9.17		0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			473.71000	0.47371	336,250	9.17		0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.24	Call			870.15000	0.87015	1,085,860	9.05		0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			1,328.87000	1.32887	1,046,650	9.05		0.00	0	0

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R186	On	05/11/2015	Bond Future	8.25	Call			905.22000	0.90522	1,126,620	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,284.29000	1.28429	1,007,760	9.05	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.26	Call			941.18000	0.94118	1,168,520	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,240.67000	1.24067	970,080	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			121.98000	0.12198	168,920	8.92	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			3,663.32000	3.66332	3,212,330	8.92	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			281.61000	0.28161	375,530	8.97	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			2,674.46000	2.67446	2,270,450	8.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			802.80000	0.80280	1,006,940	9.04	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,421.04000	1.42104	1,127,250	9.04	0.00	0	1,090
R186	On	05/11/2015	Bond Future	7.73	Call			49.03000	0.04903	70,230	8.87	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,670.42000	4.67042	4,193,690	8.87	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			56.94000	0.05694	81,070	8.88	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,511.31000	4.51131	4,037,510	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			341.38000	0.34138	408,740	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,251.54000	7.25154	6,814,470	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			351.47000	0.35147	420,410	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,177.69000	7.17769	6,742,200	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			4,153.30000	4.15330	4,515,470	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,147.84000	1.14784	1,005,580	9.21	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			331.90000	0.33190	397,770	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,326.08000	7.32608	6,887,520	8.77	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,962.84000	2.96284	3,194,640	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,419.35000	3.41935	3,139,250	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,999.86000	2.99986	3,233,280	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,379.92000	3.37992	3,101,440	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			896.67000	0.89667	995,820	8.67	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,533.80000	7.53380	7,121,050	8.67	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,925.72000	2.92572	3,156,280	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,458.74000	3.45874	3,177,400	8.92	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,544.85000	3.54485	3,318,170	9.10	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,999.97000	3.99997	4,295,210	9.10	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,509.66000	3.50966	3,284,590	9.10	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,922.72000	3.92272	4,214,730	9.10	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,580.71000	3.58071	3,352,410	9.10	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,961.04000	3.96104	4,254,670	9.10	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												42,961,429.98	357	99,008
R197	On	05/11/2015	Bond Future			294.96203	294.96203	294.38451	294.38451			0.00	0	927
R197	On	04/02/2016	Bond Future			293.51195	293.51195	292.92980	292.92980			0.00	0	0

Contract 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			605.49000	0.60549	27,970		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			615.49000	0.61549	37,970		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			625.49000	0.62549	47,970		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			4,070.20000	4.07020	3,488,050		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			4,080.20000	4.08020	3,498,050		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			4,060.20000	4.06020	3,478,050		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			240.79302	240.79302	240.64189	240.64189			0.00	0	53,917
R202	On	04/02/2016	Bond Future			241.42142	241.42142	241.27187	241.27187			0.00	0	0
Total R202 Future												0.00	0	53,917
R202	On	05/11/2015	Bond Future	245.99	Put			5,348.11000	5.34811	5,196,980		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			5,358.11000	5.35811	5,206,980		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			5,368.11000	5.36811	5,216,980		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			1,281.87000	1.28187	1,431,420		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			1,271.87000	1.27187	1,421,420		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			1,261.87000	1.26187	1,411,420		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,917
R2023	On	05/11/2015	Bond Future			8.05250	99.85567	8.12067	99.48924		7.21	0.00	0	14,015
R2023	On	04/02/2016	Bond Future			8.11920	101.50779	8.19034	101.13687		6.71	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.16172	99.37196	8.23601	98.99564		6.98	0.00	0	0
Total R2023 Future												0.00	0	15,065
R2023	On	05/11/2015	Bond Future	7.99	Put			1,124.71000	1.12471	880,830	7.14	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			440.04000	0.44004	566,720	7.14	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,089.84000	1.08984	850,090	7.14	0.00	0	0

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			459.96000	0.45996	590,710	7.14	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,055.70000	1.05570	820,020	7.14	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			420.82000	0.42082	543,370	7.14	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,050.54000	2.05054	1,834,080	6.64	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,075.20000	1.07520	1,231,900	6.64	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,018.92000	2.01892	1,804,700	6.64	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,033.18000	1.03318	1,185,610	6.64	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,082.26000	2.08226	1,863,770	6.64	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,054.16000	1.05416	1,208,620	6.64	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,068.77000	2.06877	2,267,750	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,048.60000	2.04860	1,871,260	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,094.56000	2.09456	2,295,000	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,023.89000	2.02389	1,848,010	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,120.83000	2.12083	2,322,730	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			1,999.69000	1.99969	1,825,270	6.98	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,065
R203	On	05/11/2015	Bond Future			7.01367	103.36058	7.10446	103.20373		1.80	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.07124	105.07069	7.17634	104.91281		1.14	0.00	0	0
R203	On	05/05/2016	Bond Future			7.05087	102.75680	7.17557	102.59734		1.41	0.00	0	0
Total R203 Future												0.00	0	15,930
R203	On	05/11/2015	Bond Future	5.99	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,947.55000	1.94755	1,790,700	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,929.86000	1.92986	1,773,010	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,912.17000	1.91217	1,755,320	1.70	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			321.38000	0.32138	411,020	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			225.91000	0.22591	157,670	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			329.99000	0.32999	421,000	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			219.53000	0.21953	152,660	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			338.72000	0.33872	431,100	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			213.28000	0.21328	147,780	1.14	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			471.34000	0.47134	562,900	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			389.09000	0.38909	321,190	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			478.42000	0.47842	570,710	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			383.41000	0.38341	316,240	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			485.86000	0.48586	578,570	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			378.10000	0.37810	311,350	1.41	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			8.66013	96.85643	8.72269	96.37108			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.71861	94.45242	8.78301	93.96051			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Put			1,743.77000	1.74377	1,258,420		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			1,664.50000	1.66450	1,179,150		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			1,823.13000	1.82313	1,337,780		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			0.00000	0.00000	163,780		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			328.13000	0.32813	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	240,220		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			251.69000	0.25169	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	316,560		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			175.35000	0.17535	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			8.72984	96.76739	8.79234	96.24627			0.00	0	2,982
R2032 On 04/02/2016 Bond Future			8.78739	98.36839	8.85164	97.84011			0.00	0	0
R2032 On 05/05/2016 Bond Future			8.83409	95.94863	8.90017	95.41219			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			7,016.77000	7.01677	6,495,650		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			6,924.79000	6.92479	6,403,670		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			6,832.93000	6.83293	6,311,810		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			1,337.22000	1.33722	808,940		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			1,253.70000	1.25370	725,420		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			1,170.28000	1.17028	642,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			722.23000	0.72223	1,258,670		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			802.13000	0.80213	1,338,570		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			881.93000	0.88193	1,418,370		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			8.88441	98.69020	8.94683	98.11810			0.00	0	49,825
R2037 On 04/02/2016 Bond Future			8.94044	96.06610	9.00452	95.48608			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.98763	97.76372	9.05342	97.17461			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			9,389.91000	9.38991	8,817,810		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			9,284.53000	9.28453	8,712,430		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			9,179.32000	9.17932	8,607,220		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			2,243.23000	2.24323	1,663,210		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			2,430.34000	2.43034	1,850,320		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			2,336.72000	2.33672	1,756,700		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	200,950		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			388.16000	0.38816	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	21,320		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			567.79000	0.56779	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	111,200		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			477.91000	0.47791	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			7.39432	104.74783	7.47888	104.51437		3.13	3,142,434.90	30	24,681
R204 On 04/02/2016 Bond Future			7.46125	102.44466	7.55350	102.20890		2.56	0.00	0	0
R204 On 05/05/2016 Bond Future			7.49248	104.25408	7.59401	104.01541		2.75	0.00	0	0
Total R204 Future									3,142,434.90	30	24,681
R204 On 05/11/2015 Bond Future	6.24	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,487.88000	3.48788	3,254,420	2.97	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,459.14000	3.45914	3,225,680	2.97	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,430.40000	3.43040	3,196,940	2.97	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			503.81000	0.50381	612,180	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			666.02000	0.66602	538,630	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			515.70000	0.51570	625,950	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			652.35000	0.65235	526,840	2.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Call			528.00000	0.52800	639,680	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			639.09000	0.63909	515,010	2.53	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,044.22000	1.04422	1,185,620	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			702.26000	0.70226	604,990	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,057.94000	1.05794	1,200,330	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			692.61000	0.69261	596,330	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,071.75000	1.07175	1,215,120	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			683.06000	0.68306	587,760	2.79	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												3,142,434.90	30	24,681
R2044	On	05/11/2015	Bond Future			8.91859	100.67245	8.98088	100.04614			0.00	0	17,516
R2044	On	04/02/2016	Bond Future			8.97140	97.95589	9.03529	97.32081			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.01585	99.68699	9.08138	99.04180			0.00	0	0
Total R2044 Future												0.00	0	17,516
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,912.88000	7.91288	7,286,570		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,798.99000	7.79899	7,172,680		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,685.32000	7.68532	7,059,010		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			449.47000	0.44947	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	285,160		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			349.92000	0.34992	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	384,530		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			250.55000	0.25055	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	185,610		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			901.71000	0.90171	256,520		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			802.34000	0.80234	157,150		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			703.15000	0.70315	57,960		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			8.90890	100.01663	8.97123	99.37212			0.00	0	48,520
R2048	On	04/02/2016	Bond Future			8.96318	101.67142	9.02714	101.01771			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			9.00385	99.03175	9.06940	98.36764			0.00	0	0
Total R2048 Future												0.00	0	52,270
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			10,954.76000	10.95476	10,310,250		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			10,831.30000	10.83130	10,186,790		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,078.47000	11.07847	10,433,960		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	275,050		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			378.66000	0.37866	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	377,260		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			276.45000	0.27645	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	479,280		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			174.43000	0.17443	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			805.45000	0.80545	141,340		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			703.36000	0.70336	39,250		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	62,650		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			601.46000	0.60146	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			7.65847	100.87136	7.74245	100.57873		4.41	22,494,313.28	223	40,851
R207 On 04/02/2016 Bond Future			7.72698	98.89885	7.81670	98.60295		3.80	0.00	0	0
R207 On 05/05/2016 Bond Future			7.77350	100.64599	7.86985	100.34602		3.97	0.00	0	0
R207 On 04/08/2016 Bond Future			7.81983	98.81833	7.92407	98.51366		3.80	0.00	0	0
Total R207 Future									22,494,313.28	223	40,851
R207 On 05/11/2015 Bond Future	7.43	Call			92.75000	0.09275	143,760	4.35	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,186.86000	1.18686	945,240	4.35	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			140.07000	0.14007	209,950	4.36	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			987.78000	0.98778	765,030	4.36	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			438.75000	0.43875	591,620	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			447.28000	0.44728	307,520	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			456.38000	0.45638	612,910	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			430.13000	0.43013	294,030	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			474.42000	0.47442	634,620	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			413.41000	0.41341	280,980	4.41	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			387.59000	0.38759	483,380	3.71	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,470.31000	1.47031	1,270,200	3.71	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			397.91000	0.39791	495,460	3.71	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			1,447.27000	1.44727	1,248,920	3.71	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			408.43000	0.40843	507,730	3.71	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,424.45000	1.42445	1,227,850	3.71	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			207.05000	0.20705	267,910	3.67	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			2,027.07000	2.02707	1,792,030	3.67	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,180.75000	1.18075	1,321,220	3.94	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,211.37000	1.21137	1,051,870	3.94	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			760.55000	0.76055	867,420	3.89	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,729.20000	1.72920	1,536,100	3.89	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,149.33000	1.14933	1,287,300	3.94	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,242.15000	1.24215	1,080,150	3.94	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,164.98000	1.16498	1,304,200	3.94	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,226.69000	1.22669	1,065,940	3.94	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,469.15000	1.46915	1,639,300	3.80	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,218.87000	1.21887	1,084,350	3.80	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,437.52000	1.43752	1,605,600	3.80	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,245.42000	1.24542	1,108,830	3.80	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,453.29000	1.45329	1,622,400	3.80	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,232.10000	1.23210	1,096,540	3.80	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												22,494,313.28	223	41,028
R208	On	05/11/2015	Bond Future			7.82234	96.10284	7.89064	95.81603		5.68	63,812,285.76	664	39,606
R208	On	04/02/2016	Bond Future			7.88685	97.69286	7.95878	97.40278		5.01	0.00	0	0
R208	On	05/05/2016	Bond Future			7.93052	96.01684	8.00654	95.72276		5.31	0.00	0	0
Total R208 Future												63,812,285.76	664	39,606
R208	On	05/11/2015	Bond Future	7.75	Put			886.63000	0.88663	696,190	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			309.17000	0.30917	408,870	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			858.69000	0.85869	671,580	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,453.62000	2.45362	2,730,020	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			21.70000	0.02170	11,290	5.82	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			281.08000	0.28108	374,170	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			915.06000	0.91506	721,340	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			294.89000	0.29489	391,260	5.62	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			691.80000	0.69180	806,690	4.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,577.43000	1.57743	1,402,240	4.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			707.24000	0.70724	823,820	4.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,552.17000	1.55217	1,378,670	4.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			722.90000	0.72290	841,170	4.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,527.16000	1.52716	1,355,350	4.96	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,524.16000	1.52416	1,677,610	5.31	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,510.80000	1.51080	1,370,170	5.31	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,484.92000	1.48492	1,636,000	5.31	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,548.81000	1.54881	1,405,810	5.31	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,504.32000	1.50432	1,656,590	5.31	0.00	0	0

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	8.00	Put			1,529.58000	1.52958	1,387,770	5.31	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												63,812,285.76	664	41,806
R209	On	05/11/2015	Bond Future			8.80833	76.65389	8.87058	76.18021		14.55	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.85999	77.92211	8.92378	77.44183		14.37	0.00	0	400
R209	On	05/05/2016	Bond Future			8.90204	76.14898	8.96744	75.66109		14.65	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			5.14000	0.00514	7,110	14.05	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,145.86000	7.14586	6,674,150	14.05	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			5.65000	0.00565	7,780	14.05	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,059.70000	7.05970	6,588,150	14.05	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			6.20000	0.00620	8,530	14.06	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			3,107.18000	3.10718	2,696,930	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,664.00000	1.66400	1,954,010	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			693.43000	0.69343	509,760	14.55	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			6,973.72000	6.97372	6,502,370	14.06	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,497.58000	2.49758	2,859,120	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			353.18000	0.35318	241,040	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,023.26000	3.02326	3,416,520	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			230.97000	0.23097	150,550	14.72	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			219.63000	0.21963	283,060	14.30	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,898.19000	1.89819	2,114,570	14.26	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,140.68000	3.14068	2,876,780	14.26	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,163.84000	5.16384	5,537,790	14.71	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			890.63000	0.89063	784,300	14.71	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,834.91000	1.83491	2,046,590	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,231.25000	3.23125	2,962,650	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,866.39000	1.86639	2,080,420	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,185.75000	3.18575	2,919,500	14.25	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,415.49000	3.41549	3,686,880	14.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,174.37000	3.17437	2,957,870	14.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,453.35000	3.45335	3,726,460	14.66	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,138.41000	3.13841	2,923,630	14.66	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,378.28000	3.37828	3,647,950	14.65	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,211.09000	3.21109	2,992,870	14.65	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			181.09050	181.09050	180.97879	180.97879			0.00	0	2,894
R210	On	04/02/2016	Bond Future			184.10135	184.10135	183.99100	183.99100			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			1,021.21000	1.02121	909,500		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			1,031.21000	1.03121	919,500		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			1,011.21000	1.01121	899,500		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			999.00000	0.99900	888,650		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			1,009.00000	1.00900	898,650		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			1,019.00000	1.01900	908,650		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			136.21899	136.21899	136.14200	136.14200			0.00	0	0
R211	On	04/02/2016	Bond Future			136.78997	136.78997	136.71398	136.71398			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,152.00000	1.15200	1,228,990		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			1,142.00000	1.14200	1,218,990		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			1,132.00000	1.13200	1,208,990		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			2,276.02000	2.27602	2,200,030		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			2,286.02000	2.28602	2,210,030		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			2,296.02000	2.29602	2,220,030		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			141.99262	141.99262	141.82388	141.82388			0.00	0	928
R212	On	04/02/2016	Bond Future			142.49427	142.49427	142.32512	142.32512			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			4,166.12000	4.16612	3,997,380		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			4,176.12000	4.17612	4,007,380		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			4,186.12000	4.18612	4,017,380		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			3,664.88000	3.66488	3,495,730		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			3,674.88000	3.67488	3,505,730		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			3,684.88000	3.68488	3,515,730		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			8.70034	87.12024	8.76290	86.65184		12.44	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.76001	88.56170	8.82435	88.08679		12.19	0.00	0	700
R213	On	05/05/2016	Bond Future			8.80380	86.57738	8.86992	86.09513		12.46	0.00	0	0
Total R213 Future												0.00	0	22,126
R213	On	05/11/2015	Bond Future	7.74	Call			1.07000	0.00107	1,650	12.00	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,136.26000	8.13626	7,668,440	12.00	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1.19000	0.00119	1,820	12.00	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,051.71000	8.05171	7,583,940	12.00	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1.32000	0.00132	2,030	12.00	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,967.28000	7.96728	7,499,590	12.00	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,088.71000	2.08871	2,302,010	12.08	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,712.08000	2.71208	2,450,470	12.08	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,122.72000	2.12272	2,338,370	12.08	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,671.85000	2.67185	2,412,590	12.08	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,157.45000	2.15745	2,375,050	12.08	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,632.43000	2.63243	2,375,120	12.08	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,754.05000	2.75405	2,966,410	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,705.29000	3.70529	3,435,400	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,787.26000	2.78726	3,001,380	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,664.75000	3.66475	3,396,620	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,821.21000	2.82121	3,036,580	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,625.04000	3.62504	3,358,160	12.35	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			8.84854	77.68431	8.91080	77.18304		15.26	0.00	0	16,945
R214	On	04/02/2016	Bond Future			8.90125	78.96964	8.96508	78.46121		15.11	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.94043	77.06943	9.00580	76.55292		15.39	0.00	0	0
Total R214 Future												0.00	0	21,565
R214	On	05/11/2015	Bond Future	8.01	Call			4.53000	0.00453	6,160	14.74	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,813.58000	7.81358	7,313,940	14.74	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			3.72000	0.00372	5,090	14.73	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,000.56000	8.00056	7,500,660	14.73	0.00	0	0

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			4.11000	0.00411	5,600	14.73	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,906.97000	7.90697	7,407,190	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			337.57000	0.33757	396,660	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,750.45000	8.75045	8,301,110	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			346.86000	0.34686	407,290	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,665.99000	8.66599	8,217,990	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			356.79000	0.35679	418,610	14.60	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,582.34000	8.58234	8,135,730	14.60	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,451.01000	3.45101	3,725,000	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,575.32000	3.57532	3,332,800	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,489.64000	3.48964	3,765,230	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,535.23000	3.53523	3,294,310	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,528.70000	3.52870	3,806,120	15.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,495.71000	3.49571	3,256,620	15.40	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	21,565
Total for Bond												132,410,463.92	1,274	531,682
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			501.16200	501.16200	499.10900	499.10900			0.00	0	453
GOVI On 04/02/2016 GOVI			509.45400	509.45400	507.37100	507.37100			0.00	0	26
GOVI On 05/05/2016 GOVI			518.44700	518.44700	516.32900	516.32900			0.00	0	0
Total GOVI Future									0.00	0	479
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			308,810.00000	30.88100	288,280,000		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			308,910.00000	30.89100	288,380,000		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			309,010.00000	30.90100	288,480,000		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			46,190.00000	4.61900	25,360,000		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			46,290.00000	4.62900	25,460,000		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			46,390.00000	4.63900	25,560,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	4,570,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			16,610.00000	1.66100	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	4,470,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			16,710.00000	1.67100	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	4,370,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			16,810.00000	1.68100	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	479
Total for GOVI										0.00	0	479
AL37 On 05/11/2015 Index Future			468.70700	468.70700	467.44600	467.44600				0.00	0	3
AL37 On 04/02/2016 Index Future			476.46200	476.46200	475.18400	475.18400				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			552.58600	552.58600	550.41200	550.41200				0.00	0	1
AL7T On 04/02/2016 Index Future			561.72800	561.72800	559.52300	559.52300				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			504.85500	504.85500	502.61200	502.61200				0.00	0	459
ALBI On 04/02/2016 Index Future			513.20700	513.20700	510.93200	510.93200				0.00	0	146
ALBI On 05/05/2016 Index Future			522.26600	522.26600	519.95300	519.95300				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			232.86800	232.86800	232.73800	232.73800				0.00	0	971
IGOV On 04/02/2016 Index Future			236.73900	236.73900	236.61000	236.61000				0.00	0	82
IGOV On 05/05/2016 Index Future			240.93700	240.93700	240.80700	240.80700				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			631.89100	631.89100	631.27500	631.27500				0.00	0	0
ILBI On 04/02/2016 Index Future			642.64500	642.64500	642.01900	642.01900				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			6.31000	93.69000	6.31000	93.69000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.40000	93.60000	6.39000	93.61000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.45000	93.55000	6.45000	93.55000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.53000	93.47000	6.52000	93.48000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.57000	93.43000	6.56000	93.44000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.82000	93.18000	6.76000	93.24000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.05000	92.95000	6.99000	93.01000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.22000	92.78000	7.14000	92.86000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.40000	92.60000	7.28000	92.72000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.56000	92.44000	7.43000	92.57000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.68000	92.32000	7.56000	92.44000				0.00	0	0

Contract 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			99.93028	99.93028	100.42449	100.42449				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			99.67497	99.67497	99.72731	99.72731				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			99.56294	99.56294	99.68993	99.68993				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			98.60192	98.60192	98.96725	98.96725				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 :										132,410,463.92	1,274	535,986
AA02 On 28/03/2016 Spot Bond				100.39880		100.34263				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				100.55013		100.48670				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			9.04000	101.33962	9.12000	101.03332		14,464,000,000,000.00		1,600,000,000	4,300,000,000	
Total AA05 SPOT								14,464,000,000,000.00		1,600,000,000	4,300,000,000	
Total For AA05								14,464,000,000,000.00		1,600,000,000	4,300,000,000	
AA06 On 15/04/2021 Spot Bond				100.07908		100.01971				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			9.60500	99.61948	9.67000	99.27151				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	112.53000	10.00000	112.44200				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				101.28527		101.21748				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				100.16213		100.09219				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			9.43000	100.40750	9.51000	100.12553				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	10.91692	100.00000	10.83777				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	104.45713	10.84000	104.36728				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	11.16225	100.00000	11.09609				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	101.34669	11.37000	101.25436				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	13.06747	100.00000	12.94412				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	90.49526	11.81000	90.32426				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	12.15859	100.00000	11.99714				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				102.13874		102.07221				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			8.59500	107.09688	8.68000	106.90061				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	113.68700	10.00000	113.59800			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			2.79000	273.80297	2.81000	273.10409		892,800,000,000.00	320,000,000	160,000,000	
Total ABCPI3 SPOT								892,800,000,000.00	320,000,000	160,000,000	
Total For ABCPI3								892,800,000,000.00	320,000,000	160,000,000	
ABFN06: On 17/03/2016 Spot Bond				100.88311		100.82506		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				101.39806		101.33591		0.00	0	0	
Total ABFN07 SPOT								0.00	0	0	
Total For ABFN07								0.00	0	0	
ABFN08: On 17/03/2020 Spot Bond				100.71517		100.64889		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				100.73235		100.66443		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				98.66229		100.43568		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				100.05835		99.99839		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				99.75196		99.69091		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				101.97893		101.91525		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				101.45114		101.38592		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			2.12000	177.68831	2.14000	177.29904		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	181.70441	2.17000	181.48976			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	191.72691	1.82000	191.50586			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.99125	83.92520	8.07625	83.72135			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.99125	83.92520	8.07625	83.72135			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				100.62980		100.56308			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				100.35000		100.34000			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				99.91000		99.89000			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				98.59000		98.57000			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				98.57000		98.91000			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				100.28344		100.22257			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.12381		100.01023			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				97.57000		97.55000			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				96.88000		96.86000			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				96.60000		96.59000			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				96.34000		96.33000			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				100.42586		100.36479			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				100.06209		99.99988			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				94.61000		94.60000			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				94.43000		94.43000			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			2.66000	113.48765	2.66000	113.34922		492,100,000,000.00	185,000,000	92,500,000	
Total ABN61 SPOT								492,100,000,000.00	185,000,000	92,500,000	
Total For ABN61								492,100,000,000.00	185,000,000	92,500,000	
ABN62 On 31/03/2028 Spot Bond			2.46000	166.72626	2.46000	166.52540		0.00	0	0	
Total ABN62 SPOT								0.00	0	0	
Total For ABN62								0.00	0	0	
ABN63 On 07/12/2033 Spot Bond			2.45000	220.83144	2.45000	220.56556		0.00	0	0	
Total ABN63 SPOT								0.00	0	0	
Total For ABN63								0.00	0	0	
ABN66 On 21/11/2016 Spot Bond				93.14000		93.14000		0.00	0	0	
Total ABN66 SPOT								0.00	0	0	
Total For ABN66								0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			9.64500	91.20168	9.71000	90.81512		0.00	0	0	
Total ABN67 SPOT								0.00	0	0	
Total For ABN67								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				105.73000		105.74000				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				52.38000		55.35000				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				101.60555		101.58342				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				101.15000		101.16000				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				111.82000		111.82000				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	109.28998	9.63000	109.20576				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				104.89000		104.92000				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			9.62500	109.32513	9.68500	108.81994				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.98000	90.89876	9.04500	90.57438				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN81 On 05/07/2016 Spot Bond				102.55000		101.10000				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				122.38000		118.50000				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			9.72000	108.65994	9.78000	108.15813				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				94.81000		94.80000				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				100.85685		100.78981				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				101.81308		101.74382				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			8.24500	104.36555	8.33000	104.10896				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
ABS11 On 09/04/2021 Spot Bond			9.45500	100.14714	9.52000	99.79882				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										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
ABS12 On 14/05/2020 Spot Bond			9.22000	104.10953	9.30000	103.73979			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			9.68500	104.09219	9.75000	103.70168			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			9.18500	99.47986	9.26500	99.11768			0.00	0	2,800,000,000
Total ABS6 SPOT									0.00	0	2,800,000,000
Total For ABS6									0.00	0	2,800,000,000
ABS7 On 11/09/2026 Spot Bond			10.22000	91.69649	10.28000	91.25792			0.00	0	3,620,000,000
Total ABS7 SPOT									0.00	0	3,620,000,000
Total For ABS7									0.00	0	3,620,000,000
ABS9 On 17/03/2016 Spot Bond			7.47000	101.56703	7.51500	101.48801		5,976,000,000,000.00		800,000,000	200,000,000
Total ABS9 SPOT								5,976,000,000,000.00		800,000,000	200,000,000
Total For ABS9								5,976,000,000,000.00		800,000,000	200,000,000
ABSI2 On 07/12/2023 Spot Bond			2.19000	284.92683	2.21000	284.21029			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	134.77678	1.64000	134.62345			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			2.19000	137.44461	2.20000	137.20346			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	0.01034	100.00000	0.01026			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	14.41097	100.00000	14.30535			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	85.44601	100.00000	84.84848			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				76.81345		76.93374			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04l On 20/06/2016 Spot Bond			100.00000	54.97350	100.00000	54.57058			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				101.93393		101.86081			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				101.93393		101.86081			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				101.94447		101.87096			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				101.94447		101.87096			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				101.92338		101.85067			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				98.84310		98.78713			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	113.68700	10.00000	113.59800			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				100.47821		100.41065			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				100.66771		100.59692			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				100.68633		100.61351			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.69383		100.62019			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2025 Spot Bond				100.67875		100.60673			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.64503		100.57668			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.43000	102.73710	9.51000	102.38178			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL11€ 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
ACL12€ 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
ACL12€ 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
ACL12€ On 20/09/2016 Spot Bond				93.24010		93.17992			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				205.96646		208.19573			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				205.98153		208.21034			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.66003		100.59005			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.07451		101.00657			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			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				102.51631		102.44398			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				102.21884		102.14835			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	113.68700	10.00000	113.59800			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				101.47250		101.40475			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				101.41569		101.35321			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				100.66231		100.59209			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				101.36803		101.30283			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				100.64893		100.58018			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				100.62244		100.55654			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	100.79803	10.23000	100.71518			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				110.04099		110.35290			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.50500	104.11055	9.58500	103.78663				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.64659		100.57808				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	122.12240	1.75000	121.98229				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.62462		100.55732				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.64324		100.57393				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.60596		100.54069				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				100.64840		100.57626				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				101.77500		101.71185				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				100.59924		100.53469				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				101.35048		101.28513				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.63952		100.57061				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.63328		100.56620				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				100.66523		100.59468			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				100.67504		100.60344			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				100.71809		100.65902			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				100.67740		100.60555			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				100.67740		100.60555			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				100.70277		100.62701			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				100.62834		100.56064			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				100.71462		100.63878			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				101.96016		101.89156			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				100.70277		100.62701			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				100.33221		100.27268			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.69026		100.61702			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.67303		100.60049			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				149.30910		150.91836			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				150.37705		151.99763			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				100.60715		100.54288			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				100.58581		100.52271			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				101.20966		101.14999			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				100.59999		100.53536			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				98.81370		98.74488			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				100.62462		100.55732			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				100.59177		100.52804			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				100.59103		100.52737			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.65325		100.58401			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				101.60659		101.53656			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				99.83633		99.76635			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				99.83900		99.77016			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.17498		100.10639			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.17203		100.10465			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.92120		100.84878			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				101.88258		101.81322			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				101.82701		101.76025			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				101.30026		101.22724			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	97.30408	100.00000	95.83719			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	38.08543	100.00000	37.80931			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	14.99921	100.00000	14.88927			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AFS2U On 02/07/2020 Spot Bond			100.00000	1.50182	100.00000	1.49093			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				101.22677		101.16356			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				101.34616					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	93.34783	100.00000	92.64947			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				101.42565					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	93.37076	100.00000	92.67223			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				100.00000	0.00000	99.93999			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	8.83883	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				100.00000	0.00000	99.93395			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	8.83883	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				100.00000	0.00000	99.92591			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	8.83883	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				100.00000	0.00000	99.93718			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			7.93000	99.35632	8.01500	99.26270			0.00	0	0

Contract 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				100.00000	0.00000	99.91986				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				100.00000	0.00000	99.90714				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.75850	100.00000	37.37546				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	10.34799	100.00000	10.24301				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			9.07500	99.36387	9.15500	99.06299				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			9.72000	115.77828	9.78000	115.35232				0.00	0	60,000,000
Total AIR02 SPOT										0.00	0	60,000,000
Total For AIR02										0.00	0	60,000,000
AIR03 On 09/03/2016 Spot Bond			7.49000	102.44484	7.53500	102.36583				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			9.38500	102.79050	9.45000	102.33800				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	11.41266	100.00000	17.00506				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			10.08500	103.22181	10.14500	102.68883				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			2.71000	173.15644	2.71000	172.94432				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				100.91399		100.84835				0.00	0	0

Contract 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				100.46694		100.40101				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				100.50093		100.43013				0.00	200,000,000	100,000,000
Total APF02 SPOT										0.00	200,000,000	100,000,000
Total For APF02										0.00	200,000,000	100,000,000
APF03 On 07/08/2018 Spot Bond				101.61985		101.55348				0.00	200,000,000	100,000,000
Total APF03 SPOT										0.00	200,000,000	100,000,000
Total For APF03										0.00	200,000,000	100,000,000
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				100.55989		100.50149				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				101.49098		101.40363				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				100.56935		100.50915				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				100.62243		100.55653				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				100.83709		100.74985				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				101.21951		101.16752				0.00	0	0

Contract 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				95.40000		95.49000				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				100.96743		100.91557				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				114.30062		114.22034				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.70000	240.22295	2.70000	239.92888				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				99.36408		99.29418				0.00	0	192,000,000
Total ASN028 SPOT										0.00	0	192,000,000
Total For ASN028										0.00	0	192,000,000
ASN028 On 19/09/2017 Spot Bond				114.27226		114.25181				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				101.56072		101.49176				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.71500	213.01453	2.71500	212.75349				0.00	0	0

Contract 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				100.55814		100.49804				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				100.50800		100.44535				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.12458		100.01061				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.06066		99.99996				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				99.93406		99.86807				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				99.80238		101.86029				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				101.84953		101.78275				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				98.62716		98.62277				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				100.00384		100.00430				0.00	0	0

Contract 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				101.02189		100.95728				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				100.69463		100.63200				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				101.61200		101.54464				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				100.33511		100.28300				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				87.85110		88.02610				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				100.33521		100.27641				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				100.72579		100.64753				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				100.61343		100.54735				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				100.86486		100.79765				0.00	0	0

Contract 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				100.66559		100.59385				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				101.17936		101.10298				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				100.52343		100.45852				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				100.24007		100.17494				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond			100.00000	3.14281	100.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 20/12/2016 Spot Bond			100.00000	46.23845	100.00000	45.93212				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	21.79379	100.00000	21.63405				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	21.88674	100.00000	21.72633				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	21.46843	100.00000	21.31108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	42.05466	100.00000	41.74642				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	58.94701	100.00000	58.51496				0.00	0	500,000,000
Total ASN49U SPOT										0.00	0	500,000,000
Total For ASN49U										0.00	0	500,000,000
ASN50I On 16/03/2018 Spot Bond			100.00000	21.60119	100.00000	21.44287				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	39.82251	100.00000	39.53063				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	57.59602	100.00000	57.17387				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	1.69124	100.00000	1.67527				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	17.48295	100.00000	17.25332				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				100.72332		100.66214				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				100.54617		100.48737				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				100.71543		100.65329				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			8.90000	102.76394	8.98000	102.48370				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				100.49073		100.43268				0.00	3,200,000,000	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 BAW13 SPOT										0.00	3,200,000,000	800,000,000
Total For BAW13										0.00	3,200,000,000	800,000,000
BAW15 On 01/02/2016 Spot Bond				101.70103		101.64286				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.78193		100.71782				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				101.13402		101.06813				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			9.70500	102.95554	9.77000	102.61867				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	80.57395	100.00000	80.04386				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			9.80500	98.23422	9.87000	97.85690				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				102.38766		102.32096				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			8.74500	102.55687	8.83000	102.33271				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			10.85045	101.18301	10.85408	101.09283				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				100.57726		100.48660				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			11.01607	100.65176	11.02030	100.56104				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			11.69686	100.76432	11.75670	100.55345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.59004		100.49736				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.59004		100.49736				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.59011		100.49744				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.10045	100.53623	11.10408	100.44462				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.06557	100.69979	11.06587	100.60941				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/06/2016 Spot Bond			11.06000	100.79793	11.06000	100.70758				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.09014	100.69580	10.11881	100.59718				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				101.18915		101.10596				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.57776		100.49196				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.57776		100.49196				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/06/2017 Spot Bond			11.73926	99.43596	11.79800	99.28869				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.52000	99.91135	11.60500	99.68947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.44500	98.41814	11.53000	98.18247				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				100.51365		100.43311				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	100.45555	9.28000	100.38037				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				100.54074		100.45497				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			11.37500	100.60953	11.45500	100.36881				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				100.52576		100.44237				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				100.53824		100.45287				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				100.53824		100.45287				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				100.51976		100.43733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.55148		100.46487				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.55148		100.46487				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.52076		100.43818				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.53402		100.45024				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.55159		100.46497				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				100.45058		100.37917				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			13.85045	101.33088	13.85408	101.21637				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.05882	101.11243	15.10048	100.94391				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.94735	100.95018	13.99855	100.79612				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.69947		100.58838				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.69947		100.58838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.69947		100.58838				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.72410		100.60906				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.61291		100.51563				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	43.52753	100.00000	43.28025				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.57146	100.00000	19.42958				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.81223	100.00000	17.68309				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.99521	100.00000	10.91549				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.99521	100.00000	10.91549				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.29373	100.00000	13.19735				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.51879	100.00000	11.43527				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				99.96261		99.90641				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				100.24282		100.18255				0.00	0	460,000,000

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 BCJ06 SPOT										0.00	0	460,000,000
Total For BCJ06										0.00	0	460,000,000
BCJ07 On 15/04/2016 Spot Bond				100.07817		100.01954				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.54097	100.00000	9.47105				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	9.54097	100.00000	9.47105				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP97U On 23/10/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98U On 20/11/2015 Spot Bond			100.00000	91.93955	100.00000	91.25000				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	88.80779	100.00000	88.16425				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			2.09000	187.14389	2.11000	186.81098				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			8.24000	163.31784	8.30000	162.10778				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			8.24000	163.69942	8.30000	162.49859				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			8.62500	96.20475	8.68500	95.69781				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
BEER0 On 28/03/2018 Spot Bond			8.17500	98.12104	8.25500	97.88447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				99.96021		101.81610				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				100.64566		102.54548				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				99.95670		101.97085				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				99.95401		102.08989				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				99.94621		102.42284				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	63.69029	100.00000	63.22854				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				101.73884		101.67623				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				101.77203		101.70817				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.78309		101.71881				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				101.91584		101.84655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				102.09279		102.01682				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	39.88163	100.00000	39.59249				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	39.88163	100.00000	39.59249				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				100.75518		100.68932				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				100.76898		100.70190				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			8.24500	101.53167	8.33000	101.35211				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				100.81035		100.73960				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				100.88373		100.80644				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	35.61706	100.00000	35.35601				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	35.61706	100.00000	35.35601				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				102.60616		102.52767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.18000	103.37699	11.26000	103.03032				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				102.00416		101.92236				0.00	200,000,000	100,000,000
Total BGL03 SPOT										0.00	200,000,000	100,000,000
Total For BGL03										0.00	200,000,000	100,000,000
BGL04 On 05/02/2025 Spot Bond			11.07000	98.60142	11.15000	98.25269				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			11.20500	101.98801	11.27000	101.65678				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				101.24124		101.16073				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			11.68500	102.04062	11.75000	101.64278				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				101.25378		101.17247				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			11.20500	101.36341	11.27000	101.03008				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				105.36548		105.30260				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	92.32606	100.00000	91.67740				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				101.08003		101.01753				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.08366		100.02120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.85500	102.66261	8.93500	102.34183				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC48 On 06/11/2015 Spot Bond				99.67550		99.62141				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BIDC49 On 14/01/2016 Spot Bond				98.43028		98.37615				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				101.11746		101.06141				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				101.28580		101.22108				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				101.10242		101.04567				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				101.15506		101.09557				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				101.25066		101.18620				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				101.64784		101.56263				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				102.30909		102.19138				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				99.83743		99.76735				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				99.83282		99.76074				0.00	0	0

Contract 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				100.78689		100.71020				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				100.87620		100.79341				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				101.98010		101.89347				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				99.98089		99.92354				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				99.32030		99.26366				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				97.82808		97.77220				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				99.96469		99.91172				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				100.00000	0.00000	99.94700				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				101.79849		101.74228				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				100.00000	0.00000	100.00000				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				99.92729		99.87275				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				99.86673		101.53917				0.00	0	0

Contract 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				99.72754		99.67305				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				99.43765		99.39748				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				99.32272		99.26780				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				101.24148		101.18429				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				99.36345		99.30889				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				101.11518		101.05777				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/12/2015 Spot Bond				99.07212		99.01754				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				100.66082		100.60383				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				95.85480		95.70128				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				98.47189		98.41732				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC073 On 11/11/2015 Spot Bond				99.47126		99.46722				0.00	0	0
Total BTC074 SPOT										0.00	0	0
Total For BTC074										0.00	0	0
BTC074 On 14/01/2016 Spot Bond				98.41617	100.00000	80.21978				0.00	24,000,000,000	22,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC075 SPOT										0.00	24,000,000,000	22,000,000,000
Total For BTC075										0.00	24,000,000,000	22,000,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	56.04204	100.00000	55.63573				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.47548		100.40834				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				100.49239		100.42280				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.68031		100.61614				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.36229		101.29603				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	18.67055	100.00000	18.53519				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			9.44500	111.00444	9.53000	110.83524				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				103.00546		105.79936				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			7.79500	106.17352	7.88000	106.06115				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			15.07500	92.77671	15.15500	92.49381				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				99.61763		99.52698				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.87500	98.97444	12.95500	98.66910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.89500	104.72420	8.98000	104.52577			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				98.61429		98.52465			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.87500	96.30428	12.95500	95.97751			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				101.74214		101.68231			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				95.02718		94.93829			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.59140		101.52767			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			10.60500	96.38039	10.67000	96.08013			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				101.49412		101.42251			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			10.14500	116.73907	10.20500	116.30362		811,600,000,000.00		80,000,000	140,000,000
Total CCT01 SPOT								811,600,000,000.00		80,000,000	140,000,000
Total For CCT01								811,600,000,000.00		80,000,000	140,000,000
CCT02 On 12/06/2024 Spot Bond			10.20000	112.06760	10.26000	111.61915		1,224,000,000,000.00		120,000,000	410,000,000
Total CCT02 SPOT								1,224,000,000,000.00		120,000,000	410,000,000
Total For CCT02								1,224,000,000,000.00		120,000,000	410,000,000
CCT03 On 15/03/2025 Spot Bond			10.05500	107.64410	10.11500	107.18205		0.00		0	0
Total CCT03 SPOT								0.00		0	0
Total For CCT03								0.00		0	0
CGR10 On 08/12/2016 Spot Bond				101.30634		101.21108		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.64500	100.84504	11.73000	100.71676				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				102.62386		102.55807				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				105.63449		105.55160				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	113.68710	10.00000	113.59800				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				100.26366		100.18455				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				100.72376		100.64402				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				99.81794		99.73946				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	10.99591	100.00000	10.89324				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	19.11866	100.00000	18.97854				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	19.61296	100.00000	19.42983				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.20555		100.11710				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										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				100.47539		100.40092				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.49294		100.41563				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.51347		100.43292				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.33215		101.25576				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				101.43766		101.35509				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
CLN170 On 20/12/2015 Spot Bond				100.66015		100.59018				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.88822		100.82784				0.00	0	0

Contract 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	102.99200	10.11000	102.90922				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				100.28431		100.21918				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	126.33305	2.76000	126.17794				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	126.21924	3.14000	126.06024				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	101.10030	8.25000	101.03260				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			2.89000	127.19630	2.90000	126.97044				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	125.69101	2.40000	125.54006				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				100.91192		100.81479				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			8.56000	100.00822	8.60500	99.89719				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				99.97765		99.91068				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				99.97897		99.91603				0.00	0	0

Contract 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			8.61000	100.00983	8.65500	99.89806				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			8.61000	100.00983	8.65500	99.89806				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			8.66000	103.13321	8.70500	103.01331				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				100.67527		100.60366				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				100.74021		100.66160				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	113.68700	10.00000	113.59800				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	113.68700	10.00000	113.59800				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				101.41885		101.35511				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				101.27448		101.20686				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	101.40028	9.35000	101.32477				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	101.40028	9.35000	101.32477				0.00	0	0

Contract 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				101.07907		101.01542				0.00	800,000,000	800,000,000
Total CLN256 SPOT										0.00	800,000,000	800,000,000
Total For CLN256										0.00	800,000,000	800,000,000
CLN256 On 26/03/2017 Spot Bond				100.82249		100.75752				0.00	500,000,000	500,000,000
Total CLN257 SPOT										0.00	500,000,000	500,000,000
Total For CLN257										0.00	500,000,000	500,000,000
CLN257 On 26/03/2017 Spot Bond				101.14673		101.08342				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				101.14673		101.08342				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				101.14673		101.08342				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				100.75782		100.69210				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			9.30500	101.59301	9.38500	101.28443				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				102.33816		102.27314				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				103.68568		103.61699				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				100.85670		100.79151				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				100.85307		100.78828				0.00	0	0

Contract 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				100.86565		100.79950				0.00	700,000,000	700,000,000
Total CLN274 SPOT										0.00	700,000,000	700,000,000
Total For CLN274										0.00	700,000,000	700,000,000
CLN275 On 22/05/2017 Spot Bond				101.21398		101.14970				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				101.40592		101.32980				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.03470		100.96943				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				101.63056		101.56654				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				101.81699		101.75066				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				101.45243		101.38638				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				100.69220		100.61676				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				100.53784		100.46176				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				102.16886		102.10035				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	113.68700	10.00000	113.59800				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				100.37187		100.29615				0.00	0	0

Contract 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				100.53218		100.45691				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				100.39838		100.32236				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				100.71832		100.64207				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				100.37252		100.29681				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				100.74556		100.67137				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				100.47079		100.39615				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				156.00123		156.00123				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				101.68567		101.61316				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				155.82557		155.82557				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				155.42978		155.42978				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				155.81979		155.81979				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				153.03171		153.03171				0.00	0	0

Contract 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				153.95931		153.95931				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				101.61916		101.54433				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.92500	97.37888	10.99000	96.99410				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.44500	94.00519	11.51000	93.61452				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.45069		100.37926				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.71169		100.63496				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				101.58349		101.51033				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				99.84091		99.77289				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				101.98726		101.91123				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	104.10957	8.80500	104.03646				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.62834		100.56064				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.99405		101.92390				0.00	0	0

Contract 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				100.65591		100.58523				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				100.66708		100.59518				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				100.71020		100.63363				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				100.69044		100.61721				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				100.94666		100.84579				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				84.22268		84.04568				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				100.75085		100.67111				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				100.45069		100.37926				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN334 On 20/09/2018 Spot Bond				135.62566		135.62566				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN335 On 28/07/2017 Spot Bond				99.79089		101.85536				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN336 On 20/12/2018 Spot Bond				100.81912		100.73072				0.00	0	0

Contract 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				100.45320		100.38137				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				100.94102		100.84076				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				100.78077		100.69776				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				100.60720		100.54293				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				100.68940		100.61508				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				99.79285		101.83793				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				101.54106		101.47413				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				100.44062		100.37079				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				99.81567		101.74008				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				101.14740		101.08180				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				101.81775		101.74909				0.00	0	0

Contract 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				99.84187		99.77425				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				100.57459		100.51271				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			10.10500	103.30686	10.17000	102.85476				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				100.64156		100.57358				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				101.99695		101.91436				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			12.24500	104.80437	12.31000	104.35776				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				102.07725		101.99127				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			12.27500	104.70597	12.34000	104.27940				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	107.69725	10.02000	107.61144				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				102.07725		101.99127				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				99.83231		99.76062				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				100.75472		100.67331				0.00	0	0

Contract 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				100.63208		100.56512			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				100.64492		100.57658			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				100.64507		100.57673			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				100.46928		100.39489			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			9.60500	101.91296	9.67000	101.56255			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				103.19852		103.10938			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				100.69163		100.61706			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	98.49765	10.98000	98.41092			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	100.85677	11.00000	100.76780			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				100.72024		100.64376			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				99.93969		99.87934			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			12.03500	100.93544	12.10000	100.48915		4,814,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN384 SPOT									4,814,000,000,000.00	400,000,000	200,000,000
Total For CLN384									4,814,000,000,000.00	400,000,000	200,000,000
CLN384 On 20/09/2024 Spot Bond				100.76806		100.68521			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				100.64480		100.57646			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				99.83042		99.75754			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				100.68657		100.61375			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				100.38997		100.32520			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				100.59585		100.53280			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				100.59850		100.53403			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				90.25037		90.25037			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				100.63207		100.56397			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				101.00034		100.93576			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				100.68419		100.61043			0.00	0	0

Contract 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				100.86564		100.77217				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				101.52639		101.45589				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				101.51746		101.44738				0.00	0	60,000,000
Total CLN399 SPOT										0.00	0	60,000,000
Total For CLN399										0.00	0	60,000,000
CLN400 On 20/06/2020 Spot Bond				100.63207		100.56397				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				100.71020		100.63363				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				100.43256		100.36500				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				100.42047		100.35385				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				101.64784		101.56263				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				100.56113		100.50071				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				82.46278		82.46278				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				100.63579		100.56728				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				99.87913		99.82742				0.00	0	0

Contract 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				107.91688		99.91945				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				100.70277		100.62701				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				100.70649		100.63031				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	99.91904				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				100.69534		100.62038				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				100.83612		100.74586				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				100.73248		100.65348				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	99.91371				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				100.69672		100.61698				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				100.52219		100.43938				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	42.88608	7.01000	42.86221				0.00	0	0

Contract 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				100.52722		100.44360			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				99.77520		99.67916			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				100.63482		100.52221			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				100.58365		100.48016			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				100.63482		100.52221			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				100.44922		100.36965			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				100.43438		100.33380			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN42 On 20/12/2018 Spot Bond			100.00000	5.99837	100.00000	100.00000		750,000,000,000,000.00	7,500,000,000	8,030,000,000	
Total CLN427 SPOT								50,000,000,000,000.00	7,500,000,000	8,030,000,000	
Total For CLN427								50,000,000,000,000.00	7,500,000,000	8,030,000,000	
CLN55 On 18/04/2028 Spot Bond				174.39589		173.05522			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			8.62500	96.20475	8.68500	95.69781			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			8.24000	163.31784	8.30000	162.10778			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.24000	163.69942	8.30000	162.49859				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				99.98085		99.92342				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				99.98069		99.92276				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				100.16571		100.09496				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				100.44460		100.37604				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				100.68279		100.61037				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				100.64049		100.57263				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				100.64886		100.58011				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				100.16281		100.09297				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				100.63952		100.57061				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				99.84091		99.77289				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				100.58431		100.52137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.62994		100.56323				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.62616		100.55985				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				100.62988		100.56317				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				100.63952		100.57061				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				101.34661		101.27236				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				100.09125		100.02277				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			8.74000	103.05186	8.78500	102.95043				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			8.57000	104.31931	8.65500	104.04954				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			9.50500	118.92579	9.57000	118.45616				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			7.95000	104.24948	7.99500	104.17529				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			9.81500	104.74180	9.88000	104.38383				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			9.88500	105.33434	9.95000	104.87559				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 COJG01 SPOT										0.00	0	100,000,000
Total For COJG01										0.00	0	100,000,000
COT01 On 03/04/2023 Spot Bond			10.25500	94.52086	10.32000	94.12349				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.97000	95.27183	11.03000	94.80220				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			10.97000	93.29928	11.03000	92.84364				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				101.15570		101.08959				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	10.79592	100.00000	10.71679				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				101.16985		101.10675				0.00	400,000,000	200,000,000
Total CPL021 SPOT										0.00	400,000,000	200,000,000
Total For CPL021										0.00	400,000,000	200,000,000
CPL022 On 23/09/2019 Spot Bond				100.56731		100.50262				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				101.14376		101.07821				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				103.51625		103.45732				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	10.84944	100.00000	10.76992				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	14.12507	100.00000	14.02154				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	61.63753	100.00000	60.82794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.58000	99.34375	11.64500	98.82559				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.42322	100.00000	17.29552				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	9.45198	100.00000	9.38270				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	18.13535	100.00000	18.00243				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				99.84873		101.57931				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			7.77000	98.75668	7.85500	98.54500				0.00	0	70,000,000
Total DENG44 SPOT										0.00	0	70,000,000
Total For DENG44										0.00	0	70,000,000
DENG5 On 20/11/2015 Spot Bond				101.17540		101.11587				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				101.09509		101.03612				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				100.91773		100.85861				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	97.06927	100.00000	96.31485				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				100.86385		100.79970				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				100.22904		100.16009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC1(On 03/02/2016 Spot Bond				101.63386		101.57146			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				101.45000		101.39041			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				101.53480		101.47071			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL00(On 20/09/2018 Spot Bond				100.81765		100.72940			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00(On 24/01/2019 Spot Bond				99.76112		99.65840			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00(On 20/06/2019 Spot Bond				100.71392		100.63694			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00(On 20/12/2019 Spot Bond				56.16207		56.01870			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			9.34500	101.65053	9.41000	101.29597			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			7.46000	109.87397	7.50500	109.77801			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			9.09000	103.10801	9.17000	102.75130		13,453,200,000,000.00	1,480,000,000	1,760,000,000	
Total DV22 SPOT								13,453,200,000,000.00	1,480,000,000	1,760,000,000	
Total For DV22								13,453,200,000,000.00	1,480,000,000	1,760,000,000	
DV23 On 27/02/2023 Spot Bond			9.63500	103.30852	9.70000	102.88851		1,156,200,000,000.00	120,000,000	1,080,000,000	
Total DV23 SPOT								1,156,200,000,000.00	120,000,000	1,080,000,000	
Total For DV23								1,156,200,000,000.00	120,000,000	1,080,000,000	
DV24 On 18/02/2024 Spot Bond			9.51500	102.59888	9.58000	102.15102		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.63500	105.12482	9.69500	104.58925				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC008 On 20/11/2015 Spot Bond				101.17053		101.11125				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.76315		100.70356				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				99.86501		99.80726				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.47071		100.41162				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC014 On 24/02/2016 Spot Bond				101.04971		100.99177				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC015 On 24/08/2016 Spot Bond				101.06012		101.00159				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC016 On 18/03/2016 Spot Bond				100.58928		100.53195				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC017 On 16/09/2016 Spot Bond				100.59603		100.53804				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				101.26926		101.21178				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				100.27973		100.21947				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				99.94950		99.88744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.20000	123.49961	8.28000	123.06755				0.00	0	2,400,800,000
Total E170 SPOT										0.00	0	2,400,800,000
Total For E170										0.00	0	2,400,800,000
ECN20 On 14/03/2020 Spot Bond			9.24000	102.36734	9.32000	102.00437				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			9.40500	102.55208	9.47000	102.16398				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			9.63500	102.72541	9.70000	102.27329				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			2.95000	101.13951	2.95000	101.01352				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				97.18619		97.02817				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
EFS00E On 23/10/2023 Spot Bond				100.19355		100.09667				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.12811		100.06402				0.00	0	500,000,000
Total EFS0A1 SPOT										0.00	0	500,000,000
Total For EFS0A1										0.00	0	500,000,000
EFS0A On 28/10/2023 Spot Bond				100.15266		100.07628				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	19.27940	100.00000	17.77769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.47000	100.87418	2.47000	100.75268				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			2.19500	127.55288	2.19500	127.40206				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.18000	114.97962	2.18000	114.84381				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			2.18000	114.65131	2.18000	114.51589				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.30000	105.73042	2.30000	105.60440				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.45000	101.33538	2.45000	101.21349				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			9.65500	105.74875	9.72000	105.41810				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			9.55500	105.92263	9.62000	105.56388				0.00	0	210,000,000
Total EMM02 SPOT										0.00	0	210,000,000
Total For EMM02										0.00	0	210,000,000
EMM03 On 04/05/2024 Spot Bond			10.02000	104.74776	10.08000	104.32534				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			10.33000	95.69633	10.33000	98.97329				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.47000	101.48512	10.47000	100.83168				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			10.18000	103.70002	10.18000	103.44774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.11438		101.04929				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.73940		100.67683				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.62157		101.55659				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				101.56094		101.49845				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.30586		101.24241				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.33510		101.26963				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	10.87266	100.00000	10.72829				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	4.83229	100.00000	4.76813				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				101.48020		101.42122				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.15900		101.09770				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				101.07357		101.01537				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				101.13410		101.07258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				98.24500		98.15490				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				99.19741		99.12258				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			10.15500	97.02206	10.23500	96.77537				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				97.53087		97.45865				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				99.33270		99.24760				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	76.76109	100.00000	75.83626				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				101.41488		101.34827				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				101.50053		101.42978				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	113.68700	10.00000	113.59800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.33734		101.27275			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				101.27595		101.21435			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				101.31859		101.25491			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				101.29505		101.23421			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.27789		101.21788			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				101.35506		101.29134			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				101.41325		101.34672			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			7.96500	102.83976	8.04500	102.59205			0.00	0	39,290,996,700
Total ES18 SPOT									0.00	0	39,290,996,700
Total For ES18									0.00	0	39,290,996,700
ES23 On 25/01/2023 Spot Bond			8.77000	108.81833	8.83500	108.38435			0.00	0	7,607,997,900
Total ES23 SPOT									0.00	0	7,607,997,900
Total For ES23									0.00	0	7,607,997,900
ES26 On 02/04/2026 Spot Bond			9.08000	92.16506	9.14000	91.72122		3,632,000,000,000.00		400,000,000	15,330,347,300
Total ES26 SPOT								3,632,000,000,000.00		400,000,000	15,330,347,300
Total For ES26								3,632,000,000,000.00		400,000,000	15,330,347,300
ES33 On 15/09/2033 Spot Bond			9.72500	81.98588	9.78500	81.49162		5,835,000,000,000.00		600,000,000	73,080,891,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									5,835,000,000,000.00	600,000,000	73,080,891,600
Total For ES33									5,835,000,000,000.00	600,000,000	73,080,891,600
ES42 On 25/04/2042 Spot Bond			9.78500	87.77453	9.84500	87.20213			0.00	0	63,892,301,900
Total ES42 SPOT									0.00	0	63,892,301,900
Total For ES42									0.00	0	63,892,301,900
EXX01 On 19/05/2017 Spot Bond				100.39542		100.32568			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.54757		98.47814			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00004		99.94003			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				100.46125		100.39613			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.30205		101.23650			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				101.18581		101.12635			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				100.94770		100.88794			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				102.55632		102.49687			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				100.80251		100.74462			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				101.31688		101.25795			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				101.08673		101.02781			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				101.12503		101.06401				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				100.19267		100.13479				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.19707		100.13787				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.13977	100.00000	0.13847				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.13977	100.00000	0.13847				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	12.46196	100.00000	12.37161				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	12.13001	100.00000	12.04207				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				100.73667		100.67245				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				99.98654		99.91322				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.81937		100.74779				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.87444		100.79796				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			9.47500	100.14609	9.55500	99.85844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.75783		100.70023				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				100.75776		100.70015				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				101.91572		101.84951				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				102.71136		102.64079				0.00	140,000,000	0
Total FRB11 SPOT										0.00	140,000,000	0
Total For FRB11										0.00	140,000,000	0
FRB12 On 02/06/2024 Spot Bond				100.95709		100.88678				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				101.12732		101.05596				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			10.30500	102.49768	10.37000	102.14337				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				101.13436		101.05384				0.00	520,000,000	260,000,000
Total FRB15 SPOT										0.00	520,000,000	260,000,000
Total For FRB15										0.00	520,000,000	260,000,000
FRB16 On 08/07/2025 Spot Bond				100.29606		100.21558				0.00	200,000,000	100,000,000
Total FRB16 SPOT										0.00	200,000,000	100,000,000
Total For FRB16										0.00	200,000,000	100,000,000
FRB17 On 08/01/2027 Spot Bond				100.30000		100.21831				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.32500	108.33519	10.40500	108.02764				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.80587		101.73060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.19000	137.44461	2.20000	137.20346			438,000,000,000.00	200,000,000	100,000,000
Total FRBI22 SPOT									438,000,000,000.00	200,000,000	100,000,000
Total For FRBI22									438,000,000,000.00	200,000,000	100,000,000
FRBI23 On 07/12/2023 Spot Bond			2.22000	284.35788	2.24000	283.64223			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.37500	116.22206	2.37500	116.08296			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			3.03000	157.00600	3.03000	156.80961			1,484,700,000,000.00	490,000,000	245,000,000
Total FRBI28 SPOT									1,484,700,000,000.00	490,000,000	245,000,000
Total For FRBI28									1,484,700,000,000.00	490,000,000	245,000,000
FRBI33 On 07/12/2033 Spot Bond			3.21000	199.30457	3.21000	199.05237			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.51800	68.46088	7.51900	68.44375			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			9.37600	43.64994	9.37600	43.63964			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	42.27486	9.62000	42.26487			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	34.47613	100.00000	34.01836			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				101.31026		101.22363			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				100.75840		100.67784			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				100.66020		100.59023			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.72217		100.64552				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.70277		100.62701				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.67080		100.59849				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				100.77726		100.69467				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				100.69163		100.61706				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.73396		100.65480				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.89880		100.80172				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.87301		100.77874				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142: On 20/09/2017 Spot Bond			100.09221	29.77026	100.09221	29.55187				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143: On 20/09/2017 Spot Bond				100.62984		100.56197				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144: On 20/09/2017 Spot Bond				100.59342		100.59342				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145: On 20/09/2017 Spot Bond				100.70696		100.63193				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151: On 20/12/2017 Spot Bond				100.71454		100.63870				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152: On 20/12/2017 Spot Bond				100.65486		100.58545				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153: On 20/12/2017 Spot Bond				100.65815		100.58721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.85457		100.76231				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.64697		100.57726				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	66.34185	13.22500	66.27074				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.61119		100.54534				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.61193		100.54601				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				100.90175		100.80575				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				100.63878		100.56994				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			3.60500	104.92514	3.60500	104.78919				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				100.66559		100.59385				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				100.66559		100.59385				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				101.40976		101.33701				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				100.45069		100.37926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				98.64311		98.57273				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				100.62834		100.56064				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				100.61417		100.54801				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				101.97688		101.89513				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.71540		100.63826				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				101.50831		101.44169				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				101.95680		101.87589				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				102.15006		102.07160				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				100.81765		100.72940				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				100.83670		100.74768				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.60745		100.54202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.65815		100.58721				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				100.65815		100.58721				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				100.72515		100.66381				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				100.36656		100.30220				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.38585		100.31810				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.35144		100.29190				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	113.68700	10.00000	113.59800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.22738		100.16573				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.69386		100.61905				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.20559		100.14368				0.00	1,000,000,000	500,000,000
Total FRC196 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC196										0.00	1,000,000,000	500,000,000
FRC196 On 09/04/2016 Spot Bond				100.33097		100.27141				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.14454		100.08283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.14492		100.08305				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00005		99.93601				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00003		99.94204				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00005		99.93601				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00003		99.94228				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				101.73253		101.66298				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	101.75578	8.75000	101.68400				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				102.56259		102.49310				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.35535	100.00000	10.27945				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.51213	100.00000	9.44241				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				95.68014		95.59658				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	11.66196	100.00000	11.57649				0.00	0	0

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 20/12/2019 Spot Bond				100.68047		100.60712				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	33.46911	100.00000	33.22646				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				101.65964		101.59161				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	10.03927	100.00000	9.96569				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	24.11380	100.00000	23.93897				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				101.65960		101.59157				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	24.08279	100.00000	23.90819				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				101.65562		101.58775				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				101.57399		101.50953				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				101.73739		101.66983				0.00	400,000,000	200,000,000
Total FRC219 SPOT										0.00	400,000,000	200,000,000
Total For FRC219										0.00	400,000,000	200,000,000
FRC22(On 04/11/2017 Spot Bond				101.63356		101.57016				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			3.00000	131.23470	3.01000	130.99639				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

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 10/11/2016 Spot Bond				101.45827		101.39499			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				101.43946		101.37701			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				101.43946		101.37701			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				101.37286		101.30493			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.81159		100.74981			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				100.68885		100.62696			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				100.50171		100.42320			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				100.69163		100.61706			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				100.51223		100.44792			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				106.08509		106.01522			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			3.86000	124.85249	3.87000	124.61335			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.93190		100.86078			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				101.93952		101.87135			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			3.53000	127.34504	3.54000	127.10871			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				100.71753		100.64136			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.58000	126.98496	3.59000	126.74881			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			3.56000	127.12885	3.57000	126.89263			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	132.57151	2.96000	132.40660			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	143.83800	3.03000	143.65798			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				102.17092		102.09422			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				100.62990		100.56319			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				100.71303		100.63736			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				100.82464		100.73693				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				100.79601		100.71139				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.67526		100.60247				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				100.67452		100.60181				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.70145		100.64214				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				101.20782		101.11836				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	12.96707	100.00000	12.87203				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	57.59534	100.00000	57.17320				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	28.18589	100.00000	27.97930				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	39.62992	100.00000	39.25989				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.63063	100.00000	11.54631				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				100.37154		100.32224				0.00	6,400,000,000	3,200,000,000
Total FRJ16 SPOT										0.00	6,400,000,000	3,200,000,000
Total For FRJ16										0.00	6,400,000,000	3,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ17 On 04/04/2017 Spot Bond				101.04690		100.98731				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				102.22472		102.16332				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.08105		100.01940				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				98.89757		98.83821				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.84275		98.78305				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.02655		101.95542				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			2.24800	104.24869	2.24800	104.24869				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	113.54559	2.57000	113.40791				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				99.96146		101.75161				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	99.88868	10.38000	102.39521				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	99.88868	10.38000	102.39521				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS107 On 30/01/2016 Spot Bond				102.08612		102.00731				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	110.85401	2.71000	110.71835				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.65000	214.90004	2.65000	214.63781				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	111.42426	2.68000	111.28817				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.68000	214.02725	2.68000	213.76560				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				102.21786		102.13491				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.46000	115.39888	2.46000	115.25996				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.77000	109.72401	2.77000	109.58920				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				46.65000		48.03700				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			2.87500	107.77973	2.87500	107.64640				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 07/12/2033 Spot Bond			2.80000	210.57943	2.80000	210.31992				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 07/12/2033 Spot Bond			2.85000	209.16303	2.85000	208.90443				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.39000	101.62199	2.39000	101.50024			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.88000	208.31882	2.88000	208.06076			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	102.88167	3.15000	102.75213			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			3.07000	156.34873	3.07000	156.15265			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.60000	95.43717	3.60000	95.31357			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			3.06000	156.51275	3.06000	156.31659			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				102.99945		102.94356			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			3.12000	155.53158	3.12000	155.33592			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.39000	194.70030	3.39000	194.45777			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				87.73336		87.29149			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	96.55086	3.53000	96.42635			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	97.03304	3.50000	96.90814			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS136 On 31/01/2038 Spot Bond			3.31000	100.15614	3.31000	100.02876			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			2.93000	158.66317	2.93000	158.46598			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.16000	200.63888	3.16000	200.38582			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				101.30343		101.24596			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS140 On 19/09/2016 Spot Bond				98.88925		98.83312			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS141 On 03/10/2016 Spot Bond				105.91664		105.90275			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			2.34000	282.09559	2.36000	281.38352			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			2.23000	284.16851	2.25000	283.45315			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			2.95000	270.92558	2.97000	270.23133			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			2.66000	133.80145	2.67000	133.56192			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				101.84727		101.78342			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			2.19000	133.24201	2.20000	133.00824			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				99.99997		99.93529				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				100.26862		100.20187				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				101.69578		101.62989				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	110.47705	2.55000	110.34327				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	30.80473	104.97509	30.56897				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	34.31827	101.07593	34.06432				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	27.83128	100.44759	27.62647				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	32.77759	100.76967	32.53569				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.17000	121.41013	2.17000	121.26670				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			2.32000	116.75821	2.32000	116.61899				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				98.99562		98.99233			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			2.35000	116.46543	2.35000	116.32626			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				101.27571		101.20262			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			2.43000	355.28342	2.45000	354.38458			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.50370		101.43863			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				101.18529		101.11886			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			7.34000	101.30519	7.38500	101.20567			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			7.83500	101.93845	7.92000	101.72434			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			8.14500	105.34620	8.22500	105.09426			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			8.72000	104.77056	8.80000	104.42658		5,232,000,000,000.00		600,000,000	1,070,000,000
Total FRX19 SPOT								5,232,000,000,000.00		600,000,000	1,070,000,000
Total For FRX19								5,232,000,000,000.00		600,000,000	1,070,000,000
FRX20 On 01/10/2020 Spot Bond			9.04500	99.26510	9.11000	98.94013			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.85500	90.18844	9.92000	89.80566			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.01000	108.18664	10.07000	107.73621			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			10.42000	94.53033	10.48000	94.08198		1,667,200,000,000.00		160,000,000	580,000,000
Total FRX26 SPOT								1,667,200,000,000.00		160,000,000	580,000,000
Total For FRX26								1,667,200,000,000.00		160,000,000	580,000,000
FRX30 On 31/01/2030 Spot Bond			10.71500	95.11039	10.77500	94.61929			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.83500	91.61649	10.89500	91.12827		28,171,000,000,000.00		2,600,000,000	1,470,000,000
Total FRX31 SPOT								28,171,000,000,000.00		2,600,000,000	1,470,000,000
Total For FRX31								28,171,000,000,000.00		2,600,000,000	1,470,000,000
FRX45 On 14/04/2045 Spot Bond			10.28500	79.04423	10.34500	78.53192			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				100.56558		100.50580			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				100.57316		100.51256			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				100.59205		100.52941			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				100.62232		100.55642			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				100.64501		100.57666			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				100.74319		100.66426			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				101.20634		101.14683				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				101.08207		101.02181				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				101.25041		101.18867				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				101.29936		101.23514				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.34014		101.27386				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				101.51946		101.44408				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	2.60455	100.00000	2.58566				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	0.43697	100.00000	0.43380				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	14.41097	100.00000	14.30535			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	2.41776	100.00000	2.40004			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	0.40563	100.00000	0.40266			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GBL02 On 15/10/2018 Spot Bond			100.00000	9.10926	100.00000	100.00000			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.24500	100.52751	9.33000	100.33730			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				101.12077		101.05886			0.00	0	203,486,400
Total GH31A1 SPOT									0.00	0	203,486,400
Total For GH31A1									0.00	0	203,486,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				101.15786		101.09390			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				101.17269		101.10791			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				101.26903		101.19887			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				101.38743		101.31065			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				101.46134		101.38041			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT34 On 11/11/2015 Spot Bond				101.26468		101.20970			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	10.63212	100.00000	10.55419			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	21.95732	100.00000	21.79639			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	14.12289	100.00000	14.01939			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	9.83844	100.00000	9.74658			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.73486		101.67179			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				101.80140		101.73588			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				101.88399		101.81542			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				101.99869		101.92586			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.65472		101.59446			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				100.00000	0.00000	100.00000			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				101.26041		101.20070			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				100.82085		100.75668			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				101.33399		101.26679			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				100.51787		100.45401			0.00	0	49,000,000
Total GRT08 SPOT									0.00	0	49,000,000
Total For GRT08									0.00	0	49,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond			100.00000	19.77804	100.00000	8.90568		191,000,000,000,000.00	101,910,000,000	51,910,000,000	
Total GRT09 SPOT								11,000,000,000,000.00	101,910,000,000	51,910,000,000	
Total For GRT09								11,000,000,000,000.00	101,910,000,000	51,910,000,000	
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				101.51849		100.75462		0.00	0	1,840,000,000	
Total GSIZ16 SPOT								0.00	0	1,840,000,000	
Total For GSIZ16								0.00	0	1,840,000,000	
HCH01 On 25/10/2016 Spot Bond				99.68419		99.60904		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	11.15085	100.00000	11.07000		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				100.75829		100.69408		0.00	0	0	
Total HILB02 SPOT								0.00	0	0	
Total For HILB02								0.00	0	0	
HILB03 On 02/05/2018 Spot Bond				101.64422		101.58159		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				101.46053		101.39709		0.00	120,000,000	60,000,000	
Total HILB04 SPOT								0.00	120,000,000	60,000,000	
Total For HILB04								0.00	120,000,000	60,000,000	
HILC23 On 06/11/2015 Spot Bond				101.34000		101.28493		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				100.11027		100.05513		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.63300	100.00000	8.51837				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	8.63300	100.00000	8.51837				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	9.15800	100.00000	9.03640				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	9.15800	100.00000	9.03640				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	9.83300	100.00000	9.70385				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	9.83300	100.00000	9.70244				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	10.65800	100.00000	10.51648				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00004		99.93745				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				100.09234		100.02305				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.56570		101.49854				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	113.68700	10.00000	113.59800				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			9.12500	102.60570	9.21000	102.42550				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				101.50317		101.42862				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				101.41357		101.34356				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			8.39000	107.36348	8.47000	106.97152				0.00	0	2,158,264,200
Total HWAY20 SPOT										0.00	0	2,158,264,200
Total For HWAY20										0.00	0	2,158,264,200
HWAY2 On 07/12/2023 Spot Bond			2.11000	286.45081	2.13000	285.73188				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.09000	293.21619	2.11000	292.44062			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	100.52201	2.36000	100.40150			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			9.77500	97.50738	9.83500	96.93957			0.00	0	1,470,000,000
Total HWAY34 SPOT									0.00	0	1,470,000,000
Total For HWAY34									0.00	0	1,470,000,000
HWAY3 On 31/07/2035 Spot Bond			9.78500	97.34231	9.84500	96.76695			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	53.64187	100.00000	53.24871			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	55.55290	100.00000	55.15015			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	37.90113	100.00000	37.62634			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	113.68700	10.00000	113.59800			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			1.71000	122.89419	1.71000	122.75369		24,538,500,000,000.00	14,350,000,000	59,311,900,000	
Total I2025 SPOT								24,538,500,000,000.00	14,350,000,000	59,311,900,000	
Total For I2025								24,538,500,000,000.00	14,350,000,000	59,311,900,000	
I2033 On 28/02/2033 Spot Bond			1.88000	101.98346	1.88000	101.86521		0.00	0	27,237,000,000	
Total I2033 SPOT								0.00	0	27,237,000,000	
Total For I2033								0.00	0	27,237,000,000	
I2038 On 31/01/2038 Spot Bond			1.95000	126.44736	1.95000	126.30036		13,650,000,000,000.00	7,000,000,000	160,281,325,000	
Total I2038 SPOT								13,650,000,000,000.00	7,000,000,000	160,281,325,000	
Total For I2038								13,650,000,000,000.00	7,000,000,000	160,281,325,000	
I2046 On 31/03/2046 Spot Bond			1.97000	126.30639	1.97000	126.15923		6,895,000,000,000.00	3,500,000,000	97,601,000,000	
Total I2046 SPOT								6,895,000,000,000.00	3,500,000,000	97,601,000,000	
Total For I2046								6,895,000,000,000.00	3,500,000,000	97,601,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.04000	133.93755	2.04000	133.78088			0.00	0	53,218,012,200
Total I2050 SPOT									0.00	0	53,218,012,200
Total For I2050									0.00	0	53,218,012,200
IBL21 On 15/03/2016 Spot Bond			8.16000	101.39996	8.20500	101.31594			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.99500	105.20858	8.08000	104.95234			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			7.98000	101.60421	8.02500	101.50340			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				101.63384		101.57144			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	134.50674	1.80000	134.35199			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			2.26000	136.89491	2.27000	136.65399			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				100.84283		100.78128			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.11500	101.82002	8.20000	101.56585			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				101.07560		101.01283			0.00	5,000,000,000	2,500,000,000
Total IBL42 SPOT									0.00	5,000,000,000	2,500,000,000
Total For IBL42									0.00	5,000,000,000	2,500,000,000
IBL43 On 15/11/2015 Spot Bond				101.32846		101.27255			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	113.68700	10.00000	113.59800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45 On 21/12/2018 Spot Bond			8.80500	100.41693	8.88500	100.13133			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			9.32000	94.75592	9.40000	94.42266			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				100.59006		100.53026			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			8.64500	97.49279	8.73000	97.24376			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.26000	101.29599	9.34000	100.91851			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				101.54168		101.48259			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.78067		100.71900			0.00	0	110,000,000
Total IBL53 SPOT									0.00	0	110,000,000
Total For IBL53									0.00	0	110,000,000
IBL54 On 31/07/2016 Spot Bond			7.60500	101.29461	7.65000	101.19907			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.58500	100.58817	8.66500	100.32588			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				101.80606		101.73963			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				101.33172		101.27166			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			7.76500	102.46125	7.85000	102.29165			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			8.54500	103.44703	8.62500	103.14585				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			9.73500	104.64966	9.80000	104.19688				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				100.39089		100.32981				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				99.86940		99.81298				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.57630		101.51726				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.69260		101.63264				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.72617		101.66495				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				100.74424		100.68126				0.00	0	70,000,000
Total IBL66 SPOT										0.00	0	70,000,000
Total For IBL66										0.00	0	70,000,000
IBL67 On 31/01/2022 Spot Bond			2.99000	131.30937	3.00000	131.07104				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				100.42571		100.36262				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	18.80816	100.00000	18.56113				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				101.29591		101.23295				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				101.33739		101.27237				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01279	100.00000	0.01271				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				99.99313		99.93799				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				99.61176		99.55338				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.35500	95.94718	9.42000	95.62650				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				101.31204		101.25064				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.86377		100.79981				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.07000	100.77081	10.13000	100.34577				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	101.07938	5.00000	101.03868				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	100.00000	5.00000	99.95952				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	100.38154	4.00000	100.34878				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	100.02165	4.00000	99.98918				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW01L On 30/06/2016 Spot Bond			100.00000	58.54857	100.00000	58.12408				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	58.43104	100.00000	58.00741				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	58.43104	100.00000	58.00741				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	102.03229	9.20000	101.95826				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.94827	100.00000	7.89002				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				101.93511		101.85140				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	25.83567	100.00000	25.64836				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	23.16537	100.00000	22.99742				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	2.01953	100.00000	2.00797				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	8.92828	100.00000	8.86356				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	10.75243	100.00000	10.67447				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	10.78634	100.00000	10.70813				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	10.53697	100.00000	10.46716			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	39.57039	100.00000	39.28351			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	11.52383	100.00000	11.41506			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	15.43185	100.00000	15.28618			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	87.53156	100.00000	50.22944			0.00	0	0
Total IN314U SPOT									0.00	0	0
Total For IN314U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	49.29249	100.00000	20.41195			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	71.59604	100.00000	70.77935			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	35.55367	100.00000	100.00000			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	30.91405	100.00000	100.00000			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	20.06847	100.00000	100.00000			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	80.57395	100.00000	100.00000			0.00	0	0
Total IN320U SPOT									0.00	0	0
Total For IN320U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	99.72677	100.00000	98.91599			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN546U On 10/11/2015 Spot Bond			100.00000	96.44520	100.00000	95.70332			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.65000	99.89080	6.65000	99.87263			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	99.76371	6.65000	99.74558			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			6.65000	99.51049	6.65000	99.49245			0.00	0	0
Total INA547 SPOT									0.00	0	0
Total For INA547									0.00	0	0
INA548 On 17/11/2015 Spot Bond			6.70000	99.37976	6.70000	99.36164			0.00	0	0
Total INA548 SPOT									0.00	0	0
Total For INA548									0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.70000	99.25302	6.70000	99.23494			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	99.12660	6.70000	99.10857			0.00	0	0
Total INA550 SPOT									0.00	0	0
Total For INA550									0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.80000	98.47725	6.80000	98.45918			0.00	0	0
Total INA601 SPOT									0.00	0	0
Total For INA601									0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.80000	98.35094	6.80000	98.33292		680,000,000,000.00	100,000,000	100,000,000	
Total INA602 SPOT								680,000,000,000.00	100,000,000	100,000,000	
Total For INA602								680,000,000,000.00	100,000,000	100,000,000	
ING115 On 31/03/2016 Spot Bond			10.85045	101.00657	10.85408	100.91655			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			10.85045	100.61528	10.85408	100.52561			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				100.66536		100.59213			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING138 On 22/03/2017 Spot Bond				100.65341		100.58156				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	100.28002	6.50000	100.22746				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				100.68419		100.61043				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				100.72583		100.66321				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				100.13735		100.07844				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	113.68700	10.00000	113.59800				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				100.63449		100.56359				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				100.30228		100.23735				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				102.18747		102.13090				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.00000				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				103.19623		103.13356				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				101.97160		101.88392			0.00	260,000,000	130,000,000
Total INLV01 SPOT									0.00	260,000,000	130,000,000
Total For INLV01									0.00	260,000,000	130,000,000
IP275U On 14/10/2015 Spot Bond			100.00000	98.64865	100.00000	99.45504			0.00	0	0
Total IP275U SPOT									0.00	0	0
Total For IP275U									0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	79.86871	100.00000	79.34783		070,000,000,000,000.00	40,700,000,000	30,300,000,000	
Total IP276U SPOT								'0,000,000,000,000.00	40,700,000,000	30,300,000,000	
Total For IP276U								'0,000,000,000,000.00	40,700,000,000	30,300,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.68700	10.00000	113.59800			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.12864		100.01268			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.13025		100.01349			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			8.16000	101.01905	8.20500	100.89046			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				100.38277		100.31921			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				100.39155		100.32654			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.39744		100.33145			0.00	200,000,000	100,000,000
Total IPF09 SPOT									0.00	200,000,000	100,000,000
Total For IPF09									0.00	200,000,000	100,000,000
IPF10 On 15/10/2016 Spot Bond				100.07769		100.01930			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				100.08189		100.02043			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				100.07939		100.01979			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				101.50408		101.44905			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			9.70500	102.43520	9.77000	102.08329			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			8.68500	102.47281	8.77000	102.24966		521,100,000,000.00		60,000,000	1,390,000,000
Total IPL6 SPOT								521,100,000,000.00		60,000,000	1,390,000,000
Total For IPL6								521,100,000,000.00		60,000,000	1,390,000,000
IPL7 On 05/04/2018 Spot Bond				100.30260		100.23827			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				100.15512		100.08881			0.00	340,000,000	170,000,000
Total IPL8 SPOT									0.00	340,000,000	170,000,000
Total For IPL8									0.00	340,000,000	170,000,000
IPL9 On 20/05/2021 Spot Bond				101.00767		100.94307			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.83483		101.76509			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.04897		100.97460			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.94000	132.80205	2.95000	132.62048		352,800,000,000.00		120,000,000	60,000,000
Total IV017 SPOT								352,800,000,000.00		120,000,000	60,000,000
Total For IV017								352,800,000,000.00		120,000,000	60,000,000
IV019 On 31/03/2028 Spot Bond			3.62000	153.43642	3.62000	153.23721			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				100.41226		100.33980			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.16945		100.09708			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				99.97466		102.16738			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				100.85309		100.78070			0.00	160,000,000	80,000,000
Total IV025 SPOT									0.00	160,000,000	80,000,000
Total For IV025									0.00	160,000,000	80,000,000
IV026 On 27/09/2024 Spot Bond				98.54590		98.47330			0.00	200,000,000	100,000,000
Total IV026 SPOT									0.00	200,000,000	100,000,000
Total For IV026									0.00	200,000,000	100,000,000
IV030 On 31/01/2025 Spot Bond			3.71000	111.91460	3.71000	111.76867			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			3.71000	111.91460	3.71000	111.76867			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				100.96990		100.89387			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				101.31424		101.23791			0.00	0	330,000,000
Total IV032 SPOT									0.00	0	330,000,000
Total For IV032									0.00	0	330,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	8.97476	100.00000	8.85688			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.33500	113.81904	10.41500	113.54253			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				103.87468		103.79636			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			3.72000	146.10062	3.72000	145.90976			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA543 On 15/10/2015 Spot Bond			6.65000	99.92718	6.65000	99.98178			0.00	0	0
Total IVA543 SPOT									0.00	0	0
Total For IVA543									0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.65000	99.98178	6.65000	99.98178			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	99.85446			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			6.65000	99.60078	6.65000	99.60078			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	99.47049			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			6.70000	99.34352	6.70000	99.34352			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	6.80000	99.20527			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0
IVA602 On 14/01/2016 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0
Total IVA602 SPOT									0.00	0	0
Total For IVA602									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.68700	10.00000	113.59800			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				101.70123		101.64183			0.00	0	100,000,000
Total IVC006 SPOT									0.00	0	100,000,000
Total For IVC006									0.00	0	100,000,000
IVC007 On 04/04/2016 Spot Bond				100.29013		100.22865			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC014 On 20/05/2016 Spot Bond				101.20154		101.14228			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				101.28243		101.21444			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				101.05016		100.98657			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				100.15068		100.08597			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				100.15162		100.08651			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				100.15350		100.08758			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				100.14503		100.08275			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				99.99998		99.93916			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				101.77106		101.70818			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.61483		100.54974			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				101.32077		101.25873			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				101.06806		101.00948			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC026 On 26/02/2016 Spot Bond				101.05778		100.99978			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				100.31324		100.24682			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				99.86284		99.80360			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				100.57316		100.51256			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				100.41711		100.35199			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				100.42735		100.36060			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				100.42735		100.36060			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			9.14500	102.82320	9.22500	102.49850			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	15.81692	100.00000	15.71270			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.13243	100.00000	11.05172			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			9.37500	102.07438	9.44000	101.71395			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				101.80452		101.74038			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	107.05000			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				99.86839		99.81157			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				100.69317		100.63538			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			7.64000	99.83282	7.68500	103.50029			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				101.69222		101.62433			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				101.33413		101.26693			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				101.03612		100.96919			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				101.74289		101.67616			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				101.44700		101.38422			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.57821		101.50942			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				100.96769		100.90528			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				100.48398		100.41561			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC056 On 29/04/2016 Spot Bond				101.71501		101.65421			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				100.31276		100.24642			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				100.84221		100.77970			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				101.79526		101.72925			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				100.41189		100.34347			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				101.44584		101.38087			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				101.73920		101.66784			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				100.77325		100.70577			0.00	0	70,000,000
Total IVC064 SPOT									0.00	0	70,000,000
Total For IVC064									0.00	0	70,000,000
IVC065 On 10/09/2018 Spot Bond				100.89510		100.82684			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.65931		100.59629			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				102.10094		102.02323			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				101.81204		101.74668			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03 On 15/04/2016 Spot Bond				99.98587		99.92351			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	91.77057	100.00000	91.08911			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				100.81972		100.75743			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				100.93507		100.86947			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				100.80950		100.74087			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				100.94793		100.87947			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	97.07447	100.00000	96.30607			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				101.17317		101.10031			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				102.03318		101.95512			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				102.09316		102.01001			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.62000	135.67547	8.68000	135.03026			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.48551		100.42406			0.00	0	100,000,000
Total LBK03 SPOT									0.00	0	100,000,000
Total For LBK03									0.00	0	100,000,000
LBK05 On 28/02/2019 Spot Bond				100.77724		100.71263			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				100.97671		100.91562			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				100.60862		100.54569			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				102.16338		102.09753			0.00	0	90,000,000
Total LBK08 SPOT									0.00	0	90,000,000
Total For LBK08									0.00	0	90,000,000
LBK11 On 28/11/2019 Spot Bond			10.29000	101.54390	10.37000	101.20169			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.42718	9.71000	101.34881			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				101.73619		101.67243			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			8.65500	99.75300	8.74000	99.54482			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
LGL03 On 03/04/2018 Spot Bond			8.84500	97.71834	8.93000	97.46768		353,800,000,000.00		40,000,000	730,000,000
Total LGL03 SPOT								353,800,000,000.00		40,000,000	730,000,000
Total For LGL03								353,800,000,000.00		40,000,000	730,000,000
LGL04 On 14/08/2020 Spot Bond			9.96000	98.63213	10.04000	98.25913			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				100.85289		100.78050			0.00	320,000,000	160,000,000
Total LGL05 SPOT									0.00	320,000,000	160,000,000
Total For LGL05									0.00	320,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01 On 13/12/2015 Spot Bond				101.08906		100.99626			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			8.16000	104.07036	8.20500	103.99411			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				101.18324		101.08229			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.89492		100.82666			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				101.66942		101.57870			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				101.31565		101.25060			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				101.34684		101.27843			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				101.43977		101.36660			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				101.31458		101.25489			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.68365		100.62468			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				99.55112		99.49725			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				99.06522		99.01129			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 18/01/2016 Spot Bond				98.37201		98.31834			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.94096		100.88610			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				100.94735		100.89208			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				101.52989		101.48004			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				101.63484		101.58215			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				100.52576		100.44237			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				100.35152		100.29293			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				100.92040		100.85906			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.50406		100.44540			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				100.90430		100.84578			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				101.23254		101.17195			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				99.85965		99.80340			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 07/08/2016 Spot Bond				101.44851		101.38929			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				101.43037		101.36962			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				100.81870		100.75948			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				100.14020		100.08035			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.12541		100.01104			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				101.32762		101.26522			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				100.37480		100.31214			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				100.39094		100.32986			0.00	0	0
Total MBLSA1 SPOT									0.00	0	0
Total For MBLSA1									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	85.04673	100.00000	84.45476			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	27.14463	100.00000	26.94784			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	22.47424	100.00000	22.31130			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.54824	100.00000	22.38476			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	23.35929	100.00000	23.18993			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	38.17792	100.00000	37.90113			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				99.80579		101.63257			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			8.80500	100.75122	8.88500	100.44288			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			8.82500	100.33111	8.90500	100.02381			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				100.29084		100.22837			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				102.19107		102.12498			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				102.28837		102.21938			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.93000	100.92250	8.01500	100.77994			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			8.79500	104.16247	8.87500	103.86725			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			9.63000	104.60056	9.69500	104.21851			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				100.56935		100.50916			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.58828		100.52605			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			9.64000	102.78197	9.72000	102.43957			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			8.85500	103.26428	8.94000	103.06507			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				105.68588		105.62130			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				101.92161		101.86278			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				100.69008		100.62617			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			9.50500	103.19534	9.57000	102.84233			0.00	0	430,000,000
Total MMIG02 SPOT									0.00	0	430,000,000
Total For MMIG02									0.00	0	430,000,000
MMIG0 On 01/06/2025 Spot Bond				100.40087		100.33047			0.00	160,000,000	80,000,000
Total MMIG03 SPOT									0.00	160,000,000	80,000,000
Total For MMIG03									0.00	160,000,000	80,000,000
MMIG0 On 12/08/2030 Spot Bond			11.27000	102.22750	11.33000	101.78536		2,254,000,000,000.00	0.00	200,000,000	100,000,000
Total MMIG04 SPOT								2,254,000,000,000.00	0.00	200,000,000	100,000,000
Total For MMIG04								2,254,000,000,000.00	0.00	200,000,000	100,000,000
MMIG0 On 12/08/2017 Spot Bond			10.76500	102.42426	10.83000	102.02771		2,153,000,000,000.00	0.00	200,000,000	1,100,000,000
Total MMIG05 SPOT								2,153,000,000,000.00	0.00	200,000,000	1,100,000,000
Total For MMIG05								2,153,000,000,000.00	0.00	200,000,000	1,100,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	36.05644	100.00000	35.79216			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			8.55500	103.14952	8.64000	102.95245			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.54500	105.17604	8.63000	104.96701			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	8.06230	100.89771	8.00338			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	8.16239	100.61875	8.10288			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.54617		100.48737			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				100.58356		100.52071			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				100.59103		100.52737			0.00	0	160,000,000
Total N5C23 SPOT									0.00	0	160,000,000
Total For N5C23									0.00	0	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5D23 On 20/06/2023 Spot Bond				100.67228		100.59982				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				100.73989		100.66009				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	11.39262	100.00000	11.30913				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.19710	100.00000	12.10771				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			9.88500	95.28013	9.95000	94.89706				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			9.50500	103.24422	9.57000	102.92340				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			7.68500	101.03239	7.73000	100.93716				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			9.32000	101.87609	9.40000	101.48435				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.95500	102.55233	9.02000	102.20102				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.43500	102.47425	9.50000	102.02101				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				101.93698		101.87864				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14A On 26/06/2021 Spot Bond			9.31500	102.81138	9.38000	102.45301				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			9.55500	98.05953	9.62000	97.68907			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				102.02806		101.96902			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			10.23000	97.04339	10.29000	96.62125		9,616,200,000,000.00	940,000,000	4,510,000,000	
Total NBK16A SPOT								9,616,200,000,000.00	940,000,000	4,510,000,000	
Total For NBK16A								9,616,200,000,000.00	940,000,000	4,510,000,000	
NBK16I On 25/07/2016 Spot Bond				101.52914		101.47179			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.40000	97.08464	10.46000	101.60083		2,080,000,000,000.00	200,000,000	1,150,000,000	
Total NBK17A SPOT								2,080,000,000,000.00	200,000,000	1,150,000,000	
Total For NBK17A								2,080,000,000,000.00	200,000,000	1,150,000,000	
NBK17I On 28/11/2016 Spot Bond				101.09411		101.03679			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			9.27000	103.48626	9.35000	103.11438			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				100.39119		100.33135			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.70500	103.35479	9.77000	102.96334			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.02955		99.96850			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			10.47000	103.24389	10.53000	102.78095		4,188,000,000,000.00	400,000,000	200,000,000	
Total NBK20A SPOT								4,188,000,000,000.00	400,000,000	200,000,000	
Total For NBK20A								4,188,000,000,000.00	400,000,000	200,000,000	
NBK20I On 25/06/2021 Spot Bond				100.49308		100.43118			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21 On 21/07/2027 Spot Bond			10.67000	102.30080	10.73000	101.81904			8,536,000,000,000.00	800,000,000	400,000,000
Total NBK21A SPOT									8,536,000,000,000.00	800,000,000	400,000,000
Total For NBK21A									8,536,000,000,000.00	800,000,000	400,000,000
NBK21I On 10/11/2017 Spot Bond				101.39593		101.33434			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				101.41649		101.35372			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				101.45355		101.38913			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				101.49366		101.42861			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				101.55527		101.48628			0.00	740,000,000	370,000,000
Total NBK25B SPOT									0.00	740,000,000	370,000,000
Total For NBK25B									0.00	740,000,000	370,000,000
NBK26I On 22/04/2026 Spot Bond				99.93478		101.94835			0.00	200,000,000	100,000,000
Total NBK26B SPOT									0.00	200,000,000	100,000,000
Total For NBK26B									0.00	200,000,000	100,000,000
NBK27I On 01/06/2018 Spot Bond				101.00936		100.94699			0.00	0	130,000,000
Total NBK27B SPOT									0.00	0	130,000,000
Total For NBK27B									0.00	0	130,000,000
NBK3A On 09/09/2019 Spot Bond			8.84000	109.47300	8.92000	109.12296			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			10.79500	39.64795	10.85500	39.42131			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				99.99973		99.93448			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			7.73000	101.33221	7.77500	101.25072			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.54638		100.48413			0.00	2,000,000,000	1,000,000,000
Total NBK9B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK9B									0.00	2,000,000,000	1,000,000,000
NCLN6 On 30/11/2015 Spot Bond				99.22389		99.16845			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				101.00768		100.94405			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				99.85619		99.79413			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				101.80465		101.74051			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				95.77714		95.71982			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				101.42034		101.35351			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.61286		100.54798			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				100.76405		100.69907			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				100.56401		100.50439			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				100.54842		100.48937			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.54805		100.48903			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				101.64316		101.58339			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				100.62834		100.56064			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			9.96500	104.73115	10.02500	104.30240			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				100.62462		100.55732			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.00000	103.56416	10.06000	103.13906			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				100.62834		100.56064			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				100.56712		100.50605			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.58305		100.52139			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				100.63431		100.56596			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				100.64176		100.57260			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				101.00666		100.94167			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.21646		100.15132				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				100.62610		100.55865				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				100.24007		100.17494				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				102.08821		102.01574				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				99.94291		99.86862				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.00500	101.70104	10.08500	101.38775				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				97.53258		97.45772				0.00	0	60,000,000
Total NED16 SPOT										0.00	0	60,000,000
Total For NED16										0.00	0	60,000,000
NED17 On 14/10/2024 Spot Bond				104.41956		104.34351				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				107.35326		107.26751				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				100.52458		100.43676				0.00	400,000,000	200,000,000
Total NED19 SPOT										0.00	400,000,000	200,000,000
Total For NED19										0.00	400,000,000	200,000,000
NED20 On 01/07/2020 Spot Bond			11.19000	103.70801	11.27000	103.32936				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				100.24471		100.18874				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.90259	9.44500	120.81167			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	113.68700	10.00000	113.59800			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			2.24000	175.81160	2.26000	175.56394			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			2.57000	114.34327	2.57000	114.20463			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	192.25150	3.45000	192.02237			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.96000	110.68709	2.96000	110.54941			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			3.21000	143.98674	3.21000	143.80454			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.12000	155.53158	3.12000	155.33592			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			8.69000	104.71607	8.77000	104.33189			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			9.32000	105.76490	9.40000	105.38211			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				101.58453		101.52836			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				101.10726		101.04876				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.14540		101.08484				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.12254		101.06322				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.18959		101.12664				0.00	0	351,000,000
Total NQ1A19 SPOT										0.00	0	351,000,000
Total For NQ1A19										0.00	0	351,000,000
NQ1B1 On 22/05/2020 Spot Bond			9.52000	107.08210	9.60000	106.59908				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.16826		101.10647				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.15302		101.09205				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.25499		101.18850				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.72000	105.79114	9.80000	105.40764				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				101.18350		101.12088				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				101.19112		101.12809				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				101.32045		101.25040				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.47256		101.39426			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				101.37983		101.30656			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				101.21397		101.14970			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			8.59500	114.50180	8.67500	114.19467			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			9.40500	120.11699	9.47000	119.66806			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			2.13500	178.84866	2.15500	178.40989			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			10.77000	114.96068	10.83000	114.41528			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				101.84141		101.78030			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.61536		100.55024			0.00	1,260,000,000	630,000,000
Total NTC16 SPOT									0.00	1,260,000,000	630,000,000
Total For NTC16									0.00	1,260,000,000	630,000,000
NTC17 On 27/02/2017 Spot Bond				101.04201		100.97976			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				100.99711		100.93301			0.00	200,000,000	100,000,000
Total NTC18 SPOT									0.00	200,000,000	100,000,000
Total For NTC18									0.00	200,000,000	100,000,000
NTC19 On 27/07/2020 Spot Bond				99.83098		101.81667			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				101.28982		101.21589				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				101.58823		101.49512				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	18.54575	100.00000	18.41130				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	99.72678	100.00000	99.45504				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			7.65000	99.83261	7.69500	104.21832				0.00	0	200,000,000
Total OML01 SPOT										0.00	0	200,000,000
Total For OML01										0.00	0	200,000,000
OML02 On 21/11/2024 Spot Bond				101.66693		101.59728				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			9.84000	101.69040	9.92000	101.34890				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				100.84705		100.77625				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.03500	99.82577	10.10000	99.51906				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			10.61500	99.48418	10.68000	99.10517				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			11.22000	99.36540	11.28000	98.93669				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				100.82711		100.75677				0.00	400,000,000	200,000,000
Total OML08 SPOT										0.00	400,000,000	200,000,000
Total For OML08										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			10.60500	102.44507	10.67000	102.04263			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			11.12000	102.42778	11.18000	101.97889			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	62.16408	100.00000	61.71339			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	113.68700	10.00000	113.59800			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				100.87272		100.81106			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				101.49409		101.43418			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				101.38727		101.32423			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				100.91814		100.85891			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.98847		100.92607			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.50253		100.44127			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				99.88441		99.81950			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				101.88364		101.82076			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			9.60500	104.04572	9.67000	103.68401				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				101.74384		101.68375				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				101.76450		101.70366				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				101.81041		101.74790				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				102.00780		101.93810				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				102.05369		101.98232				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				101.77212		101.70335				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.04000	44.85081	8.10000	44.55945				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			6.66000	107.16671	6.70500	107.06764		595,646,150,940,000.00	89,436,359,000	112,596,359,000		
Total R159 SPOT								15,646,150,940,000.00	89,436,359,000	112,596,359,000		
Total For R159								15,646,150,940,000.00	89,436,359,000	112,596,359,000		
R159P On 15/09/2016 Spot Bond			6.49000	94.37411	6.53500	94.28684				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			8.22000	119.87857	8.28000	119.31969		832,575,712,000,000.00	1,804,449,600,000	546,495,324,800		
Total R186 SPOT								12,575,712,000,000.00	804,449,600,000	546,495,324,800		
Total For R186								12,575,712,000,000.00	804,449,600,000	546,495,324,800		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P On 21/12/2026 Spot Bond			7.96000	41.80892	8.02000	41.51353			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			7.88000	39.03348	7.94000	38.73548			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			1.73000	293.82484	1.75000	293.09443		1,730,000,000,000.00	1,000,000,000	14,103,500,000	
Total R197 SPOT								1,730,000,000,000.00	1,000,000,000	14,103,500,000	
Total For R197								1,730,000,000,000.00	1,000,000,000	14,103,500,000	
R202 On 07/12/2033 Spot Bond			1.85000	239.86449	1.85000	239.58734		0.00	0	201,797,957,600	
Total R202 SPOT								0.00	0	201,797,957,600	
Total For R202								0.00	0	201,797,957,600	
R2023 On 28/02/2023 Spot Bond			8.03500	99.47264	8.10000	99.05549		571,797,058,000,000.00	195,618,800,000	368,191,093,800	
Total R2023 SPOT								571,797,058,000,000.00	195,618,800,000	368,191,093,800	
Total For R2023								571,797,058,000,000.00	195,618,800,000	368,191,093,800	
R203 On 15/09/2017 Spot Bond			6.99500	102.96412	7.08000	102.75376		359,114,510,000,000.00	194,298,000,000	226,819,315,900	
Total R203 SPOT								359,114,510,000,000.00	194,298,000,000	226,819,315,900	
Total For R203								359,114,510,000,000.00	194,298,000,000	226,819,315,900	
R2030 On 31/01/2030 Spot Bond			8.64500	96.48492	8.70500	95.95092		221,123,542,000,000.00	372,599,600,000	815,331,133,600	
Total R2030 SPOT								221,123,542,000,000.00	372,599,600,000	815,331,133,600	
Total For R2030								221,123,542,000,000.00	372,599,600,000	815,331,133,600	
R2032 On 31/03/2032 Spot Bond			8.71500	96.39619	8.77500	95.82666		625,186,272,500,000.00	186,481,500,000	257,003,918,500	
Total R2032 SPOT								625,186,272,500,000.00	186,481,500,000	257,003,918,500	
Total For R2032								625,186,272,500,000.00	186,481,500,000	257,003,918,500	
R2035 On 28/02/2035 Spot Bond			8.83500	101.55031	8.90000	100.88061		553,398,280,000,000.00	628,568,000,000	544,835,500,000	
Total R2035 SPOT								553,398,280,000,000.00	628,568,000,000	544,835,500,000	
Total For R2035								553,398,280,000,000.00	628,568,000,000	544,835,500,000	
R2037 On 31/01/2037 Spot Bond			8.87000	98.31161	8.93000	97.69031		817,377,596,000,000.00	92,150,800,000	465,116,099,800	
Total R2037 SPOT								817,377,596,000,000.00	92,150,800,000	465,116,099,800	
Total For R2037								817,377,596,000,000.00	92,150,800,000	465,116,099,800	
R204 On 21/12/2018 Spot Bond			7.37500	104.34603	7.45500	104.05867		375,375,400,000,000.00	322,084,800,000	582,811,635,900	
Total R204 SPOT								375,375,400,000,000.00	322,084,800,000	582,811,635,900	
Total For R204								375,375,400,000,000.00	322,084,800,000	582,811,635,900	
R2040 On 31/01/2040 Spot Bond			8.88000	103.12000	8.94000	102.45018		871,371,200,000,000.00	210,740,000,000	122,800,000,000	
Total R2040 SPOT								871,371,200,000,000.00	210,740,000,000	122,800,000,000	
Total For R2040								871,371,200,000,000.00	210,740,000,000	122,800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			8.90500	100.28628	8.96500	99.60993		746,621,915,000,000.00	83,843,000,000	560,984,487,100	
Total R2044 SPOT								16,621,915,000,000.00	83,843,000,000	560,984,487,100	
Total For R2044								16,621,915,000,000.00	83,843,000,000	560,984,487,100	
R2048 On 28/02/2048 Spot Bond			8.89500	99.63303	8.95500	98.93885		910,994,767,500,000.00	102,416,500,000	510,969,300,000	
Total R2048 SPOT								10,994,767,500,000.00	102,416,500,000	510,969,300,000	
Total For R2048								10,994,767,500,000.00	102,416,500,000	510,969,300,000	
R207 On 15/01/2020 Spot Bond			7.64000	100.48444	7.72000	100.14022		355,166,320,000,000.00	700,938,000,000	803,091,740,500	
Total R207 SPOT								5,166,320,000,000.00	700,938,000,000	803,091,740,500	
Total For R207								5,166,320,000,000.00	700,938,000,000	803,091,740,500	
R208 On 31/03/2021 Spot Bond			7.80500	95.73421	7.87000	95.39827		013,519,836,000,000.00	129,855,200,000	536,866,723,500	
Total R208 SPOT								13,519,836,000,000.00	129,855,200,000	536,866,723,500	
Total For R208								13,519,836,000,000.00	129,855,200,000	536,866,723,500	
R209 On 31/03/2036 Spot Bond			8.79500	76.35983	8.85500	75.84811		404,012,113,000,000.00	614,441,400,000	743,320,541,300	
Total R209 SPOT								14,012,113,000,000.00	614,441,400,000	743,320,541,300	
Total For R209								14,012,113,000,000.00	614,441,400,000	743,320,541,300	
R210 On 31/03/2028 Spot Bond			1.72000	180.39227	1.72000	180.18574		8,145,621,408,000.00	4,735,826,400	78,037,033,200	
Total R210 SPOT								8,145,621,408,000.00	4,735,826,400	78,037,033,200	
Total For R210								8,145,621,408,000.00	4,735,826,400	78,037,033,200	
R211 On 31/01/2017 Spot Bond			1.10000	135.69379	1.10000	135.54535		0.00	0	55,179,583,200	
Total R211 SPOT								0.00	0	55,179,583,200	
Total For R211								0.00	0	55,179,583,200	
R212 On 31/01/2022 Spot Bond			1.69000	141.44514	1.70000	141.20233		185,900,000,000.00	110,000,000	174,539,000,000	
Total R212 SPOT								185,900,000,000.00	110,000,000	174,539,000,000	
Total For R212								185,900,000,000.00	110,000,000	174,539,000,000	
R213 On 28/02/2031 Spot Bond			8.68500	86.78609	8.74500	86.27401		058,112,319,000,000.00	697,537,400,000	502,400,023,100	
Total R213 SPOT								58,112,319,000,000.00	697,537,400,000	502,400,023,100	
Total For R213								58,112,319,000,000.00	697,537,400,000	502,400,023,100	
R214 On 28/02/2041 Spot Bond			8.83500	77.38637	8.89500	76.84649		439,853,202,500,000.00	162,971,500,000	890,014,900,800	
Total R214 SPOT								19,853,202,500,000.00	162,971,500,000	890,014,900,800	
Total For R214								19,853,202,500,000.00	162,971,500,000	890,014,900,800	
R229C On 15/03/2016 Spot Bond			6.48000	97.43976	6.52500	97.37157		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			6.49000	94.37411	6.53500	94.28684		0.00	0	0	
Total R230C SPOT								0.00	0	0	
Total For R230C								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			6.50000	98.89053	6.54500	98.83036			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			6.48000	95.80422	6.52500	95.72577			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			6.54000	92.73440	6.58500	92.63784			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			6.97000	89.17560	7.05500	89.00264			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			7.02000	86.08211	7.10500	85.87958			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			7.38000	82.39446	7.46000	82.17545			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			7.36000	79.51094	7.44000	79.26912			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			7.34000	76.74314	7.42000	76.48033			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			7.33000	74.05617	7.41000	73.77414			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			7.60000	70.57448	7.68000	70.27743			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			7.58000	68.05862	7.66000	67.74614			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			7.72500	65.05600	7.79000	64.78492			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C On 21/12/2021 Spot Bond			7.69500	62.74844	7.76000	62.46754			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			7.66500	60.54022	7.73000	60.25046			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			7.63500	58.42661	7.70000	58.12887			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			7.59500	56.44482	7.66000	56.13972			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			7.55500	54.55129	7.62000	54.23956			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			8.16000	49.97782	8.22000	49.69580			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			8.12000	48.18824	8.18000	47.90261			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			8.08000	46.48063	8.14000	46.19191			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.04000	44.85081	8.10000	44.55945			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.00000	43.29482	8.06000	43.00125			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			7.96000	41.80892	8.02000	41.51353			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			7.92000	40.38958	7.98000	40.09273			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C On 21/12/2027 Spot Bond			7.88000	39.03348	7.94000	38.73548			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				101.13161		101.06516			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				102.04873		101.97151			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				100.87792		100.81026			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				100.95828		100.88511			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	32.27498	100.00000	32.04100			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	25.89841	100.00000	25.71064			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	42.15124	100.00000	41.84230			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	96.81649	100.00000	96.06597			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	42.11015	100.00000	41.80150			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	21.94957	100.00000	21.79044			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	29.16062	100.00000	28.93562			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	8.85378	100.00000	8.77954			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	21.04957	100.00000	20.88715			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	16.10725	100.00000	15.98296			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	10.03926	100.00000	9.96179			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				100.83116		100.76617			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				100.69910		100.63840			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				101.15645		101.09167			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				101.21399		101.14592			0.00	200,000,000	100,000,000
Total RDFB05 SPOT									0.00	200,000,000	100,000,000
Total For RDFB05									0.00	200,000,000	100,000,000
RDFC1 On 25/11/2015 Spot Bond				101.09512		101.03615			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				100.52085		100.46047			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				101.05543		100.99717			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				101.09849		101.03784			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 27/07/2016 Spot Bond				99.84831		101.60396			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				100.25630		100.19703			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				101.32624		101.25945			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				101.13969		101.08198			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				99.98025		99.92094			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				100.97308		100.88893			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				100.40521		100.31810			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	22.44501	100.00000	22.28049			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	14.28165	100.00000	14.17697			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.97289	100.00000	10.89246			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.70707	100.00000	9.63592			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				102.11427		102.04969			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				101.65339		101.58816			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.12071		101.05882			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.24834		100.19031			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				101.37772		101.31592			0.00	0	5,000,000,000
Total RES29 SPOT									0.00	0	5,000,000,000
Total For RES29									0.00	0	5,000,000,000
RES30 On 07/03/2021 Spot Bond				100.93519		100.86902			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				99.97979		99.91927			0.00	0	46,000,000
Total RES32 SPOT									0.00	0	46,000,000
Total For RES32									0.00	0	46,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				89.70193		89.54476			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				86.57532		86.43915			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				98.27730		98.06343			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				97.86248		97.63697			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				100.65320		100.56051			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				83.80683		83.70195				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				99.71393		99.54385				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	104.30947	12.35000	104.20762				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	17.12268	100.00000	16.99854				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				101.34506		101.27232				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	9.68662	100.00000	9.61562				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	52.71211	100.00000	52.32995				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	96.84211	100.00000	96.08355				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	15.39891	100.00000	15.28726				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	45.52187	100.00000	45.19184				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				107.04726		106.90153				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				61.61366		61.55466				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.17500	103.32385	9.24000	102.96612			0.00	0	870,000,000
Total RW21 SPOT									0.00	0	870,000,000
Total For RW21									0.00	0	870,000,000
RW23 On 10/12/2023 Spot Bond			9.55500	103.13051	9.62000	102.69056			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			10.03500	105.15610	10.09500	104.63530			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				98.83022		98.81211			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			7.86000	107.39123	7.90500	107.27582		1,572,000,000,000.00		200,000,000	200,000,000
Total SBK12 SPOT								1,572,000,000,000.00		200,000,000	200,000,000
Total For SBK12								1,572,000,000,000.00		200,000,000	200,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.68700	10.00000	113.59800			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				102.20189		102.13846			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			9.24500	104.45725	9.33000	104.21835		554,700,000,000.00		60,000,000	30,000,000
Total SBK14 SPOT								554,700,000,000.00		60,000,000	30,000,000
Total For SBK14								554,700,000,000.00		60,000,000	30,000,000
SBK15 On 23/01/2022 Spot Bond				100.51036		100.44938			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				100.15064		100.08001			0.00	680,000,000	340,000,000
Total SBK16 SPOT									0.00	680,000,000	340,000,000
Total For SBK16									0.00	680,000,000	340,000,000
SBK17 On 30/07/2024 Spot Bond				100.79451		100.72552			0.00	1,140,000,000	570,000,000
Total SBK17 SPOT									0.00	1,140,000,000	570,000,000
Total For SBK17									0.00	1,140,000,000	570,000,000
SBK18 On 24/10/2020 Spot Bond				97.50536		97.43909			0.00	160,000,000	80,000,000
Total SBK18 SPOT									0.00	160,000,000	80,000,000
Total For SBK18									0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19 On 24/10/2019 Spot Bond				99.84595		99.77948			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				101.26864		101.18815			0.00	320,000,000	160,000,000
Total SBK20 SPOT									0.00	320,000,000	160,000,000
Total For SBK20									0.00	320,000,000	160,000,000
SBK21 On 28/01/2025 Spot Bond				99.43344		101.77028			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				101.58308		101.50252			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			11.63500	104.15621	11.70000	103.76697			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
SBK24 On 19/10/2025 Spot Bond			100.00000	0.06905	100.00000	0.00000		900,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total SBK24 SPOT								10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
Total For SBK24								10,000,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
SBK9 On 10/04/2018 Spot Bond			8.87500	99.16709	8.95500	98.92298			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			8.39500	100.50713	8.48000	100.29178			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				100.72287		100.65988			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.31471		100.24797			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.98500	102.25311	8.07000	102.03604			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				100.22355		100.16507			0.00	8,000,000,000	4,000,000,000
Total SBS15 SPOT									0.00	8,000,000,000	4,000,000,000
Total For SBS15									0.00	8,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond				100.58527		100.52099			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.46656		101.39937			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.58000	105.83608	9.64500	105.47074			0.00	0	70,000,000
Total SBS19 SPOT									0.00	0	70,000,000
Total For SBS19									0.00	0	70,000,000
SBS20 On 15/05/2026 Spot Bond			10.12000	103.82387	10.18000	103.35814		5,060,000,000,000.00		500,000,000	250,000,000
Total SBS20 SPOT								5,060,000,000,000.00		500,000,000	250,000,000
Total For SBS20								5,060,000,000,000.00		500,000,000	250,000,000
SBS21 On 15/05/2026 Spot Bond				101.47504		101.40555			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.56338		101.50199			0.00	1,420,000,000	710,000,000
Total SBS23 SPOT									0.00	1,420,000,000	710,000,000
Total For SBS23									0.00	1,420,000,000	710,000,000
SBS24 On 24/05/2019 Spot Bond				102.02245		101.95829			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.64500	104.23566	8.72500	103.91958			0.00	0	370,000,000
Total SBS25 SPOT									0.00	0	370,000,000
Total For SBS25									0.00	0	370,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	33.22700	100.00000	33.00807			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.57500	104.76427	9.64000	104.30976			0.00	0	2,600,000,000
Total SBS27 SPOT									0.00	0	2,600,000,000
Total For SBS27									0.00	0	2,600,000,000
SBS28 On 23/04/2017 Spot Bond				99.77738		99.72123			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.67500	103.08968	8.75500	102.77196			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3 On 25/05/2026 Spot Bond			10.13000	90.89052	10.19000	90.46633			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				99.78031		99.71919			0.00	400,000,000	200,000,000
Total SBS30 SPOT									0.00	400,000,000	200,000,000
Total For SBS30									0.00	400,000,000	200,000,000
SBS31 On 27/06/2027 Spot Bond			9.87000	102.84341	9.93000	102.35478			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				100.57696		100.51595			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				100.59211		100.52948			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			10.02000	101.28006	10.08000	100.84951			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				101.83748		101.77790			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				101.64846		101.58682			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			8.94000	98.38689	9.02000	98.04320			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.26000	95.10120	10.32000	94.68695			0.00	0	1,510,000,000
Total SBS38 SPOT									0.00	0	1,510,000,000
Total For SBS38									0.00	0	1,510,000,000
SBS39 On 29/01/2030 Spot Bond			10.93500	93.37926	10.99500	92.89874		5,686,200,000,000.00		520,000,000	260,000,000
Total SBS39 SPOT								5,686,200,000,000.00		520,000,000	260,000,000
Total For SBS39								5,686,200,000,000.00		520,000,000	260,000,000
SBS4 On 16/11/2021 Spot Bond			9.57500	99.21833	9.64000	98.85681			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9 On 07/07/2016 Spot Bond			7.18000	106.11669	7.22500	106.02347			64,620,000,000,000.00	9,000,000,000	9,330,000,000
Total SBS9 SPOT									4,620,000,000,000.00	9,000,000,000	9,330,000,000
Total For SBS9									4,620,000,000,000.00	9,000,000,000	9,330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.34000	282.09559	2.36000	281.38352			0.00	0	870,000,000
Total SBSI11 SPOT									0.00	0	870,000,000
Total For SBSI11									0.00	0	870,000,000
SBSI12 On 31/01/2017 Spot Bond			1.71000	134.65854	1.71000	134.50460			342,000,000,000.00	200,000,000	100,000,000
Total SBSI12 SPOT									342,000,000,000.00	200,000,000	100,000,000
Total For SBSI12									342,000,000,000.00	200,000,000	100,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	30.74322	100.00000	30.51789			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	35.61706	100.00000	35.35601			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.37000	133.55088	2.37000	133.39109			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	100.28002	6.50000	100.22746			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS01 On 15/12/2016 Spot Bond				101.79838		101.73413				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				101.69352		101.62773				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			8.49500	103.05054	8.58000	102.84772				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				101.89753		101.83071				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.24575		100.18220				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				100.56861		100.50738				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	37.99317	100.00000	37.71772				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	113.68700	10.00000	113.59800				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				100.76786		100.70283				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.03497		100.97132				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	53.77357	100.00000	53.37944				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	59.04860	100.00000	58.61580				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS18I On 30/11/2016 Spot Bond			100.00000	43.23572	100.00000	42.92226			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			9.33500	102.47089	9.42000	102.24750			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	99.92971			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				101.28209		101.21411			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				100.44189		100.37636			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				100.45794		100.38998			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			9.70500	103.44288	9.77000	103.12120			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				100.44536		100.37830			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			7.91000	103.03470	7.95500	102.93353			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.02500	100.72041	9.10500	100.45295			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			8.39500	100.50713	8.48000	100.29178			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				101.25391		101.19084			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				101.60175		101.53952			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				101.21084		101.14846			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				101.24270		101.17865			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				101.34184		101.27342			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			8.09500	103.96275	8.18000	103.83775			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				100.16901		100.11328			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.05966		99.99996			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			9.48000	94.96657	9.54500	94.66856		5,688,000,000,000.00	600,000,000	460,000,000	
Total SSA06 SPOT								5,688,000,000,000.00	600,000,000	460,000,000	
Total For SSA06								5,688,000,000,000.00	600,000,000	460,000,000	
SSN00 On 01/03/2017 Spot Bond				101.10062		101.03248			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.49249		100.42291			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				99.85151		99.78745			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			9.37500	89.34058	9.44000	89.01999			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.37500	89.34058	9.44000	89.01999			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.06000	95.61544	9.14000	95.28050			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.70542		100.63791			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.87500	101.41061	7.96000	101.19707			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.46000	115.39888	2.46000	115.25996			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.68500	100.73935	8.76500	100.45359			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	101.24186	8.50000	101.17247			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.26000	104.98719	10.32000	104.50398			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.96423		100.90340			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.55500	74.18377	10.61500	73.76161			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				99.95850		99.89633			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.06177		100.00000			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN027 On 25/09/2019 Spot Bond				100.55124		100.48284			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.06872		100.00000			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.54003		100.46253			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN030 On 24/05/2017 Spot Bond				101.22602		101.15947			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN031 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN033 On 17/03/2020 Spot Bond				100.71875		100.65092			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN034 On 02/06/2020 Spot Bond				101.07765		101.00950			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				99.98219		99.92876			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				99.85440		99.79979			0.00	0	0
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0
SY1255 On 28/10/2015 Spot Bond				99.83611		99.78148			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY1256 On 03/11/2015 Spot Bond				99.72680		99.67216			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				99.49289		99.43856			0.00	0	0
Total SY1257 SPOT									0.00	0	0
Total For SY1257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY125€ On 17/11/2015 Spot Bond				99.47348		99.41902				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				99.47400		99.41958				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond				99.45449		99.39994				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				101.02726		100.96951				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 08/12/2015 Spot Bond				99.09032		99.03574				0.00	8,400,000,000	4,200,000,000
Total SY1263 SPOT										0.00	8,400,000,000	4,200,000,000
Total For SY1263										0.00	8,400,000,000	4,200,000,000
SY1264 On 10/12/2015 Spot Bond				99.05427		98.99971				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				98.92591		98.87129				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			8.87000	101.30570	8.93000	100.84106				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				101.23473		101.17110				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.31013		101.24417				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			9.29000	100.60161	9.37000	100.27474				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	92.90009	100.00000	92.21194				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00002		99.94526				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				101.51796		101.46031				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				100.79113		100.72969				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				100.55045		100.49230				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				100.13370		100.07231				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				101.16728						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	99.83687	100.00000	99.35065				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				99.82381		101.56317				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				99.82258		101.57408				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				100.27415		100.21137				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.28072		100.21641				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			7.56000	102.78443	7.60500	102.68835				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	99.93710				0.00	0	0
Total TH10A1 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 TH10A1										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	99.93545				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	101.95998	7.83000	101.89616				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	99.93800				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	99.93595				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	101.85082	7.39000	101.79059				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	99.93800				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	99.93595				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	101.79372	7.16000	101.73536				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	99.93192				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	99.93225				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				100.00000	0.00000	99.92437				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				100.00010		99.92987				0.00	0	0
Total TH10C2 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 TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	99.89320				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				100.00000	0.00000	99.89688				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93808				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93545				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	102.18292	8.73000	102.11176				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				99.75600		99.69799				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93595				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			8.84500	100.50691	8.92500	100.24601				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				99.60957		99.55179				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00005		99.94013				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93176				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	99.93266				0.00	0	0
Total TH11B2 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 TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00006		99.93724				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92453				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00010		99.92931				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00009		99.93211				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	99.89894				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	99.89861				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00023		99.90542				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				101.21880		101.15601				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.25862		101.19375				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.24000	101.22567	9.32000	100.89752				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				101.23473		101.17110				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				101.29046		101.22393				0.00	0	0
Total TH12A5 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 TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.15000	99.41018	9.23000	99.08635				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				101.24594		101.18329				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				101.31013		101.24417				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			9.26000	98.29983	9.34000	97.97821				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				101.36206		101.29180				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				101.36206		101.29180				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				101.38231		101.31263				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				101.38231		101.31263				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				101.48920		101.41230				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.48920		101.41230				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.51055		101.43426				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				101.50894		101.43274				0.00	0	0
Total TH12C4 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 TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.00370		101.89977				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				102.00370		101.89977				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				102.20906		102.10594				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				102.02095		101.91827				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.05585		100.99421				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				101.08674		101.02329				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				101.13726		101.07083				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			9.39000	100.63190	9.47000	99.74754				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				101.20037		101.13022				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.29842		101.22248				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				101.25642		101.18295				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				100.00005		99.94004				0.00	0	0
Total TH9A10 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 TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.78390	101.06155	5.74157				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				100.15149		100.09541				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00005		99.94125				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				100.25234		100.19539				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00005		99.94125				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00005		99.94044				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00005		99.94004				0.00	0	0
Total THE9A7 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 THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00004		99.94173				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00005		99.94044				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00007		99.93603				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00007		99.93603				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00007		99.93603				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00011		99.92963				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00012		99.92803				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00010		99.93003				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00031		99.89824				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00033		99.89627				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				100.00032		99.89706				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			9.50000	91.82735	9.58000	91.50616				0.00	0	30,000,000
Total TL20 SPOT										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20									0.00	0	30,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	113.68700	10.00000	113.59800			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			7.98500	106.33147	8.07000	106.10131			0.00	0	30,600,000,000
Total TN17 SPOT									0.00	0	30,600,000,000
Total For TN17									0.00	0	30,600,000,000
TN20 On 17/09/2020 Spot Bond			9.52000	104.68054	9.58500	104.34398		2,418,080,000,000.00		254,000,000	23,970,826,500
Total TN20 SPOT								2,418,080,000,000.00		254,000,000	23,970,826,500
Total For TN20								2,418,080,000,000.00		254,000,000	23,970,826,500
TN20U On 14/04/2020 Spot Bond			100.00000	2.27927	100.00000	2.26275			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			9.85500	110.02843	9.92000	109.57515			0.00	0	21,130,000,000
Total TN23 SPOT									0.00	0	21,130,000,000
Total For TN23									0.00	0	21,130,000,000
TN25 On 19/08/2025 Spot Bond			10.10000	97.86252	10.15000	97.48482		102,010,000,000,000.00		10,100,000,000	29,990,000,000
Total TN25 SPOT								12,010,000,000,000.00		10,100,000,000	29,990,000,000
Total For TN25								12,010,000,000,000.00		10,100,000,000	29,990,000,000
TN27 On 14/11/2027 Spot Bond			10.07000	95.73834	10.13000	95.27242			0.00	0	9,800,000,000
Total TN27 SPOT									0.00	0	9,800,000,000
Total For TN27									0.00	0	9,800,000,000
TN30 On 09/10/2030 Spot Bond			10.54500	99.94484	10.60500	99.41633			0.00	0	12,000,000,000
Total TN30 SPOT									0.00	0	12,000,000,000
Total For TN30									0.00	0	12,000,000,000
TN40 On 09/10/2040 Spot Bond			10.77500	100.07135	10.83500	99.47214			0.00	0	5,300,000,000
Total TN40 SPOT									0.00	0	5,300,000,000
Total For TN40									0.00	0	5,300,000,000
TNF16 On 10/06/2016 Spot Bond				100.91245		100.85296			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.97478		100.91225			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				101.59319		101.51608			0.00	0	0
Total TORQ10 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 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				101.37058		101.30615				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				101.86941		101.78087				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				101.37229		101.30778				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				101.40661		101.34044				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				101.43993		101.37033				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	113.68700	10.00000	113.59800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.35986		100.29831				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				100.29694		100.23383				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				100.27531		100.21902				0.00	0	0
Total TPDA04 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 TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				99.57832		99.51559				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.67927	10.00000	99.59925				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	99.68724	9.75000	99.60921				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.69491	100.00000	9.62010				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				100.71646		100.65465				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				100.75860		100.69313				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	8.33062	100.00000	8.26957				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	8.87522	100.00000	8.81017				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				100.78198		100.71448				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.20197	100.00000	9.13452				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				100.78666		100.71875				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	9.47426	100.00000	9.40482				0.00	0	0
Total TRAC2U 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 TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.91728		100.83799			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	12.79623	100.00000	12.70244			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				101.20453		101.10014			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	16.44497	100.00000	16.32443			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	15.23407	100.00000	15.12361			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	1.58204	100.00000	1.54615			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				100.00000	0.00000	100.00000			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				99.81222		99.75588			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				99.29610		99.24053			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP18 On 10/12/2015 Spot Bond				99.01882		98.96222			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP18 On 21/01/2016 Spot Bond				98.27072		98.21553			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP18 On 04/02/2016 Spot Bond				98.02915		97.97440			0.00	0	0
Total TSP183 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 TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				97.72846		97.67260				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				97.43652		97.37997				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				97.11527		97.05758				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				96.84607		96.78837				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				99.56447		99.51002				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				96.07244		96.01524				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				95.76535		95.70761				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				95.44491		95.38652				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				98.43053		98.37641				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				94.12627		94.06830				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				93.46426		93.40520				0.00	0	0
Total TSP196 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 TSP196									0.00	0	0
TSP197 On 13/10/2016 Spot Bond			100.00000	50.47702	100.00000	50.19026			400,000,000,000,000.00	4,000,000,000	2,000,000,000
Total TSP197 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000
Total For TSP197									10,000,000,000,000.00	4,000,000,000	2,000,000,000
TTO011 On 28/08/2019 Spot Bond			100.00000	16.22254	100.00000	16.10493			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				100.00000	0.00000	100.00000			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				101.40985		101.35184			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				101.04354		100.98595			0.00	0	0
Total TWC103 SPOT									0.00	0	0
Total For TWC103									0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.00000	0.00000	100.00000			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				105.66458		105.60049			0.00	0	0
Total TWC107 SPOT									0.00	0	0
Total For TWC107									0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	101.68368			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				101.71989		101.66558			0.00	0	0
Total TWC109 SPOT									0.00	0	0
Total For TWC109									0.00	0	0
TWC11 On 22/01/2016 Spot Bond				99.94243		99.88493			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				101.60890		101.55342			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				101.09110		101.03562			0.00	0	0
Total TWC116 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 TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				101.11659		101.05911				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				101.03562		100.98014				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				100.99863		100.94315				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				100.00000	0.00000	100.00000				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				100.61552		100.55956				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				100.50730		100.45094				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				100.53151		100.47428				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.12961		100.07406				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.09258	100.00000	85.09302				0.00	15,900,000,000	15,900,000,000
Total TWC127 SPOT										0.00	15,900,000,000	15,900,000,000
Total For TWC127										0.00	15,900,000,000	15,900,000,000
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.00000				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				101.10219		101.04096				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.10216	100.00000					0.00	300,000,000	300,000,000
Total TWCJ22 SPOT										0.00	300,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCJ22									0.00	300,000,000	300,000,000
TWCM2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				101.02082		100.96411			0.00	0	0
Total TWCM21 SPOT									0.00	0	0
Total For TWCM21									0.00	0	0
TWCM2 On 15/01/2016 Spot Bond			100.00000	85.65656	100.00000	85.09302		30,000,000,000,000.00		300,000,000	300,000,000
Total TWCM22 SPOT								30,000,000,000,000.00		300,000,000	300,000,000
Total For TWCM22								30,000,000,000,000.00		300,000,000	300,000,000
UG21 On 02/03/2021 Spot Bond			9.20500	107.58364	9.27000	107.22265			0.00	0	80,000,000
Total UG21 SPOT									0.00	0	80,000,000
Total For UG21									0.00	0	80,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.40930	100.00000	7.36538			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	6.34513	100.00000	6.28588			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	7.46015	100.00000	6.83934			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	7.23993	100.00000	7.19700			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	6.27352	100.00000	6.21493			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	7.27333	100.00000	6.66806			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				100.48669		100.42560			0.00	0	0
Total VKC09 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 VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				101.60181		101.54321				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.90740		100.84690				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				100.40404		100.34612				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				100.42046		100.36039				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				101.49239		101.42782				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				101.49434		101.42969				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				100.66094		100.60218				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				100.45556		100.39126				0.00	0	200,000,000
Total VKE05 SPOT										0.00	0	200,000,000
Total For VKE05										0.00	0	200,000,000
VKE06 On 08/05/2018 Spot Bond				101.46986		101.40629				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				100.88225		100.81702				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	6.96095	100.00000	6.91968				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	6.07883	100.00000	6.02208				0.00	0	0
Total VPA02U 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 VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.46756	100.00000	7.76291				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.79157	100.00000	6.75132				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	6.00722	100.00000	5.95113				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	8.65457	100.00000	7.93436				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00034	100.00000	0.00034				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			7.05000	108.02461	7.09500	107.93576				0.00	0	9,095,000,000
Total WS04 SPOT										0.00	0	9,095,000,000
Total For WS04										0.00	0	9,095,000,000
WS05 On 01/08/2018 Spot Bond			1.64000	243.64562	1.64000	243.36847				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			7.46500	105.79457	7.55000	105.60212				0.00	0	4,984,400,000
Total WSP2 SPOT										0.00	0	4,984,400,000
Total For WSP2										0.00	0	4,984,400,000
WSP3 On 28/05/2019 Spot Bond			7.93000	106.80856	8.01000	106.48873				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			8.26500	106.27637	8.34500	105.89953				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			8.50500	105.67790	8.57000	105.31714				0.00	0	3,579,410,000
Total WSP5 SPOT										0.00	0	3,579,410,000
Total For WSP5										0.00	0	3,579,410,000
Z020 On 19/10/2015 Spot Bond			6.54000	100.00000	6.58500	99.94591				0.00	0	0
Total Z020 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 Z020										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.32000	75.29049	7.40000	75.01655				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	99.72678	100.00000	98.91599				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	52.73060	100.00000	52.43104				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										71,455,820,895,848,000.00	904,925,285,400	172,364,630,900
Total for SPOT :										71,455,820,895,848,000.00	904,925,285,400	172,364,630,900
Total Futures										71455821028258500.00	904,925,286,674	172,365,099,479
Total Options										0.00	0	67,407
Grand Total:										71,455,821,028,258,500.00	904,925,286,674	172,365,166,886