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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2015

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			9.90972	81.14574	9.97611	80.68201			0.00	0	6,561
ES33 On 04/02/2016 Bond Future			10.00298	82.48392	10.07146	82.01325			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.08415	80.14611	10.15486	79.66700			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			7,251.37000	7.25137	6,787,640		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			7,172.14000	7.17214	6,708,410		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			7,330.70000	7.33070	6,866,970		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			491.25000	0.49125	20,580		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	48,440		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			422.23000	0.42223	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			560.36000	0.56036	89,690		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			1,123.92000	1.12392	644,810		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			1,055.05000	1.05505	575,940		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			986.28000	0.98628	507,170		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,561
I2025	On	05/11/2015	Bond Future			123.88385	123.88385	123.96272	123.96272			0.00	0	625
I2025	On	04/02/2016	Bond Future			124.71692	124.71692	124.79801	124.79801			0.00	0	0
Total I2025 Future												0.00	0	625
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			952.72000	0.95272	873,850		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	05/11/2015	Bond Future	122.99	Call			972.72000	0.97272	893,850		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			962.72000	0.96272	883,850		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			1,201.99000	1.20199	1,283,080		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			1,211.99000	1.21199	1,293,080		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			1,191.99000	1.19199	1,273,080		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	625
I2033	On	05/11/2015	Bond Future			102.85239	102.85239	102.83083	102.83083			0.00	0	0
I2033	On	04/02/2016	Bond Future			104.55709	104.55709	104.53600	104.53600			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.41799	105.41799	105.39643	105.39643			0.00	0	0
Total I2033 Future												0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			430.83000	0.43083	452,390		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			420.83000	0.42083	442,390		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			440.83000	0.44083	462,390		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,126.00000	2.12600	2,147,090		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,146.00000	2.14600	2,167,090		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,136.00000	2.13600	2,157,090		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.39	Call			3,006.43000	3.00643	3,027,990		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			2,996.43000	2.99643	3,017,990		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			2,986.43000	2.98643	3,007,990		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			127.82156	127.82156	127.79474	127.79474			0.00	0	7,309
I2038	On	04/02/2016	Bond Future			128.56750	128.56750	128.54085	128.54085			0.00	0	745
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			6,195.26000	6.19526	6,168,440		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			6,205.26000	6.20526	6,178,440		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			6,215.26000	6.21526	6,188,440		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			2,449.15000	2.44915	2,422,500		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			2,459.15000	2.45915	2,432,500		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			2,469.15000	2.46915	2,442,500		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			127.84437	127.84437	127.81737	127.81737			0.00	0	6,943
I2046	On	04/02/2016	Bond Future			129.96341	129.96341	129.93683	129.93683			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			5,172.63000	5.17263	5,145,630		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			5,182.63000	5.18263	5,155,630		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			5,192.63000	5.19263	5,165,630		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			1,946.83000	1.94683	1,973,410		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			1,936.83000	1.93683	1,963,410		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			1,926.83000	1.92683	1,953,410		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			135.97973	135.97973	135.95083	135.95083			0.00	0	5,431
I2050	On	04/02/2016	Bond Future			136.70490	136.70490	136.67649	136.67649			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			9,039.17000	9.03917	9,010,270		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			9,049.17000	9.04917	9,020,270		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			9,059.17000	9.05917	9,030,270		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			1,313.51000	1.31351	1,285,100		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			1,323.51000	1.32351	1,295,100		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			1,333.51000	1.33351	1,305,100		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			8.36544	119.30716	8.42153	118.86655		9.03	5,726,743.68	48	32,862
R186	On	04/02/2016	Bond Future			8.42710	115.97721	8.48520	115.53040		9.07	0.00	0	6,227
R186	On	05/05/2016	Bond Future			8.47496	118.01963	8.53532	117.56480		8.94	0.00	0	0
R186	On	04/08/2016	Bond Future			8.52356	114.83763	8.58586	114.37790		9.07	0.00	0	0
Total R186 Future												5,726,743.68	48	39,089
R186	On	05/11/2015	Bond Future	8.85	Call			3,357.29000	3.35729	3,766,610	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			66.30000	0.06630	35,010	9.30	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			4,431.77000	4.43177	4,861,880	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			19.24000	0.01924	8,740	9.37	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			1,216.51000	1.21651	1,476,800	9.14	0.00	0	650
R186	On	05/11/2015	Bond Future	8.50	Put			603.94000	0.60394	423,620	9.14	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			1,466.62000	1.46662	1,757,050	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			466.06000	0.46606	315,880	9.16	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			2,671.69000	2.67169	3,054,500	9.25	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			137.10000	0.13710	79,300	9.25	0.00	0	10,200
R186	On	05/11/2015	Bond Future	8.26	Call			379.67000	0.37967	492,530	9.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,654.82000	1.65482	1,327,070	9.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			621.82000	0.62182	786,820	9.07	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,184.12000	1.18412	908,510	9.07	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			991.59000	0.99159	1,220,250	9.12	0.00	0	200
R186	On	05/11/2015	Bond Future	8.45	Put			768.82000	0.76882	556,870	9.12	0.00	0	6,308

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.22	Call			297.76000	0.29776	390,410	9.02	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,891.66000	1.89166	1,543,700	9.02	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			336.84000	0.33684	439,330	9.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,771.22000	1.77122	1,433,100	9.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			357.78000	0.35778	465,400	9.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,712.51000	1.71251	1,379,520	9.03	27,590.40	20	8,650
R186	On	05/11/2015	Bond Future	7.75	Call			4.55000	0.00455	6,460	8.86	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,434.58000	5.43458	4,995,880	8.86	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			15.41000	0.01541	21,690	8.90	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,532.41000	4.53241	4,098,080	8.90	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			58.15000	0.05815	80,180	8.94	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			3,426.66000	3.42666	3,008,080	8.94	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			3.58000	0.00358	5,090	8.85	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,600.63000	5.60063	5,161,530	8.85	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			203.55000	0.20355	239,340	8.74	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,112.57000	8.11257	7,701,550	8.74	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			210.34000	0.21034	247,140	8.74	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,035.42000	8.03542	7,625,410	8.74	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,403.63000	3.40363	3,689,660	9.18	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,397.03000	1.39703	1,236,250	9.18	6,181.25	5	6,695
R186	On	04/02/2016	Bond Future	7.49	Call			197.21000	0.19721	232,050	8.74	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,190.25000	8.19025	7,778,280	8.74	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,428.59000	2.42859	2,625,090	8.98	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,909.35000	3.90935	3,651,020	8.98	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,461.59000	2.46159	2,659,840	8.98	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,865.90000	3.86590	3,609,320	8.98	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			663.10000	0.66310	738,770	8.71	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,324.48000	8.32448	7,945,320	8.71	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,395.52000	2.39552	2,590,260	8.98	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,952.79000	3.95279	3,692,700	8.98	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,011.27000	4.01127	3,774,380	9.07	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,412.62000	3.41262	3,636,930	9.07	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,972.74000	3.97274	3,737,320	9.07	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,342.06000	3.34206	3,563,430	9.07	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,050.48000	4.05048	3,812,120	9.07	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,377.03000	3.37703	3,599,870	9.07	0.00	0	0
Total R186 Option												33,771.65	25	60,525
Total For R186												5,760,515.33	73	99,614
R197	On	05/11/2015	Bond Future			296.23827	296.23827	296.17784	296.17784			0.00	0	927
R197	On	04/02/2016	Bond Future			294.79431	294.79431	294.73475	294.73475			0.00	0	0

Contract 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			1,187.84000	1.18784	1,248,270		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			1,177.84000	1.17784	1,238,270		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			1,167.84000	1.16784	1,228,270		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			2,265.25000	2.26525	2,205,690		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			2,275.25000	2.27525	2,215,690		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			2,255.25000	2.25525	2,195,690		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			242.70734	242.70734	242.65725	242.65725			0.00	0	52,277
R202	On	04/02/2016	Bond Future			243.35504	243.35504	243.30570	243.30570			0.00	0	1,640
Total R202 Future												0.00	0	53,917
R202	On	05/11/2015	Bond Future	245.99	Put			3,332.75000	3.33275	3,282,660		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			3,342.75000	3.34275	3,292,660		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			3,352.75000	3.35275	3,302,660		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			3,315.70000	3.31570	3,365,040		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			3,305.70000	3.30570	3,355,040		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,295.70000	3.29570	3,345,040		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			8.11167	99.53752	8.18303	99.15554		7.17	0.00	0	14,015
R2023	On	04/02/2016	Bond Future			8.18224	101.17901	8.25686	100.79161		6.66	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.22878	99.03218	8.30698	98.63781		6.94	0.00	0	0
Total R2023 Future												0.00	0	15,065
R2023	On	05/11/2015	Bond Future	7.99	Put			1,238.78000	1.23878	947,090	7.17	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			214.38000	0.21438	309,240	7.17	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,197.88000	1.19788	910,760	7.17	0.00	0	0

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			228.28000	0.22828	327,820	7.17	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,157.72000	1.15772	875,280	7.17	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			201.19000	0.20119	291,480	7.17	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,206.74000	2.20674	1,960,720	6.59	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			884.19000	0.88419	1,027,720	6.59	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,173.17000	2.17317	1,929,300	6.59	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			846.48000	0.84648	985,740	6.59	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,240.82000	2.24082	1,992,680	6.59	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			865.10000	0.86510	1,006,480	6.59	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,844.35000	1.84435	2,036,050	6.94	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,182.01000	2.18201	1,979,340	6.94	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,868.71000	1.86871	2,061,980	6.94	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,155.87000	2.15587	1,954,770	6.94	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,893.54000	1.89354	2,088,390	6.94	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,130.23000	2.13023	1,930,710	6.94	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			7.05312	103.29239	7.14107	103.14057		1.79	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.12105	104.99582	7.22330	104.84237		1.12	0.00	0	19
R203	On	05/05/2016	Bond Future			7.11466	102.67519	7.23703	102.51888		1.39	0.00	0	0
Total R203 Future												0.00	0	15,949
R203	On	05/11/2015	Bond Future	5.99	Call			0.00000	0.00000	0,000	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,010.71000	2.01071	1,858,890	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.00000	0.00000	0,000	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,993.02000	1.99302	1,841,200	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.00000	0.00000	0,000	1.68	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,975.33000	1.97533	1,823,510	1.68	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			271.66000	0.27166	356,920	1.15	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			246.63000	0.24663	178,440	1.15	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			279.66000	0.27966	366,310	1.15	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			239.64000	0.23964	172,840	1.15	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			287.79000	0.28779	375,820	1.15	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			232.79000	0.23279	167,370	1.15	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			430.96000	0.43096	513,100	1.43	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			427.17000	0.42717	353,000	1.43	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			437.96000	0.43796	520,830	1.43	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			421.41000	0.42141	347,970	1.43	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			444.72000	0.44472	528,320	1.43	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			415.42000	0.41542	342,710	1.43	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	15,949
R2030 On 05/11/2015 Bond Future			8.79034	95.85016	8.84636	95.42186			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.85374	93.42438	8.91150	92.98975			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Put			2,692.99000	2.69299	2,264,690		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			2,613.72000	2.61372	2,185,420		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.49	Put			2,772.35000	2.77235	2,344,050		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	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			1,298.89000	1.29889	864,260		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			1,222.45000	1.22245	787,820		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			1,146.11000	1.14611	711,480		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			8.87519	95.56182	8.93621	95.06230			0.00	0	2,982
R2032 On 04/02/2016 Bond Future			8.93787	97.13778	9.00070	96.63080			0.00	0	0
R2032 On 05/05/2016 Bond Future			8.98983	94.69132	9.05464	94.17522			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			8,200.74000	8.20074	7,701,220		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			8,108.76000	8.10876	7,609,240		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			8,016.90000	8.01690	7,517,380		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			2,546.53000	2.54653	2,039,550		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			2,463.01000	2.46301	1,956,030		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			2,379.59000	2.37959	1,872,610		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	1,360		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			514.74000	0.51474	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	81,260		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			434.84000	0.43484	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	161,060		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			355.04000	0.35504	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			9.05499	97.13932	9.12604	96.50490				0.00	0	49,825
R2037 On 04/02/2016 Bond Future			9.11665	94.48430	9.18973	93.84027				0.00	0	370
R2037 On 05/05/2016 Bond Future			9.16949	96.14903	9.24473	95.49347				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			11,003.11000	11.00311	10,368,690			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.00	Put			10,897.73000	10.89773	10,263,310			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/11/2015 Bond Future	8.01	Put			10,792.52000	10.79252	10,158,100			0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			3,889.04000	3.88904	3,245,010			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			4,076.15000	4.07615	3,432,120			0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			3,982.53000	3.98253	3,338,500			0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,159.05000	2.15905	1,503,490			0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,069.30000	2.06930	1,413,740			0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,248.93000	2.24893	1,593,370			0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000			0.00	0	0
Total R2037 Option										0.00	0	0
Total For R2037										0.00	0	50,195
R204 On 05/11/2015 Bond Future			7.42294	104.66874	7.51013	104.42825		3.11		0.00	0	24,731
R204 On 04/02/2016 Bond Future			7.49486	102.35869	7.59027	102.11512		2.53		0.00	0	28
R204 On 05/05/2016 Bond Future			7.53198	104.16114	7.63762	103.91311		2.72		0.00	0	0
Total R204 Future										0.00	0	24,759
R204 On 05/11/2015 Bond Future	6.24	Call			0.00000	0.00000	0,000	2.95		0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,574.00000	3.57400	3,333,510	2.95		0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.00000	0.00000	0,000	2.95		0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,545.26000	3.54526	3,304,770	2.95		0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.00000	0.00000	0,000	2.95		0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,516.52000	3.51652	3,276,030	2.95		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			437.26000	0.43726	547,740	2.53		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			693.25000	0.69325	560,160	2.53		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			448.41000	0.44841	560,680	2.53		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			678.84000	0.67884	547,540	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			459.98000	0.45998	574,020	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			664.85000	0.66485	535,320	2.53	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			964.25000	0.96425	1,104,180	2.76	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			724.59000	0.72459	616,490	2.76	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			977.56000	0.97756	1,118,560	2.76	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			714.53000	0.71453	607,500	2.76	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			990.96000	0.99096	1,133,030	2.76	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			704.57000	0.70457	598,610	2.76	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	24,759
R2044	On	05/11/2015	Bond Future			9.11455	98.72479	9.18054	98.08365			0.00	0	17,516
R2044	On	04/02/2016	Bond Future			9.17349	95.97078	9.24131	95.31991			106,527,565.80	1,110	1,110
R2044	On	05/05/2016	Bond Future			9.22408	97.66163	9.29382	96.99925			0.00	0	0
Total R2044 Future												106,527,565.80	1,110	18,626
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,875.37000	9.87537	9,234,230		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			9,761.48000	9.76148	9,120,340		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,647.81000	9.64781	9,006,670		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,450.37000	2.45037	1,799,500		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,350.82000	2.35082	1,699,950		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			2,251.45000	2.25145	1,600,580		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			2,944.26000	2.94426	2,281,880		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			2,844.89000	2.84489	2,182,510		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			2,745.70000	2.74570	2,083,320		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												106,527,565.80	1,110	18,626
R2048	On	05/11/2015	Bond Future			9.09471	98.11701	9.16070	97.45785			0.00	0	49,160
R2048	On	04/02/2016	Bond Future			9.15485	99.73519	9.22270	99.06589			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			9.20120	97.05615	9.27093	96.37490			0.00	0	0
Total R2048 Future												0.00	0	52,910
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			12,745.57000	12.74557	12,086,410		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			12,992.74000	12.99274	12,333,580		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			12,869.03000	12.86903	12,209,870		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			2,330.48000	2.33048	1,661,180		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			2,228.27000	2.22827	1,558,970		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			2,126.25000	2.12625	1,456,950		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			2,798.19000	2.79819	2,116,940		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			2,696.10000	2.69610	2,014,850		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			2,594.20000	2.59420	1,912,950		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	52,910
R207	On	05/11/2015	Bond Future			7.70241	100.71812	7.77408	100.46879		4.38	0.00	0	40,817
R207	On	04/02/2016	Bond Future			7.77579	98.73774	7.85252	98.48512		3.77	0.00	0	21
R207	On	05/05/2016	Bond Future			7.82782	100.47674	7.91058	100.21956		3.93	0.00	0	0
R207	On	04/08/2016	Bond Future			7.88171	98.63733	7.97051	98.37830		3.77	0.00	0	0
Total R207 Future												0.00	0	40,838
R207	On	05/11/2015	Bond Future	7.43	Call			35.17000	0.03517	56,720	4.31	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,239.22000	1.23922	1,011,440	4.31	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			63.15000	0.06315	98,320	4.33	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,020.80000	1.02080	806,640	4.33	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			299.83000	0.29983	413,670	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			418.30000	0.41830	282,810	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			315.75000	0.31575	433,530	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			399.44000	0.39944	267,890	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			332.21000	0.33221	453,920	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			381.14000	0.38114	253,520	4.38	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			332.28000	0.33228	404,200	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,532.83000	1.53283	1,352,130	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			341.72000	0.34172	415,100	3.72	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,508.91000	1.50891	1,329,670	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			351.34000	0.35134	426,200	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,485.19000	1.48519	1,307,430	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			169.05000	0.16905	212,380	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			2,106.90000	2.10690	1,897,610	3.67	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,086.02000	1.08602	1,212,140	3.96	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,243.10000	1.24310	1,112,040	3.96	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			683.89000	0.68389	777,310	3.89	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,779.00000	1.77900	1,615,240	3.89	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,055.70000	1.05570	1,179,640	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,274.98000	1.27498	1,141,740	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,070.80000	1.07080	1,195,830	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,258.97000	1.25897	1,126,820	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,389.86000	1.38986	1,526,360	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,274.94000	1.27494	1,152,410	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,359.17000	1.35917	1,493,890	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,302.43000	1.30243	1,178,120	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,374.46000	1.37446	1,510,080	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,288.63000	1.28863	1,165,220	3.82	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	41,015
R208	On	05/11/2015	Bond Future			7.88168	95.85360	7.94810	95.57555		5.64	0.00	0	39,545
R208	On	04/02/2016	Bond Future			7.95094	97.43434	8.02105	97.15252		4.98	0.00	0	0
R208	On	05/05/2016	Bond Future			7.99981	95.74875	8.07424	95.46179		5.27	0.00	0	0
Total R208 Future												0.00	0	39,545
R208	On	05/11/2015	Bond Future	7.76	Call			151.72000	0.15172	216,060	5.64	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			941.72000	0.94172	728,010	5.64	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,202.41000	2.20241	2,473,850	5.87	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			10.97000	0.01097	4,360	5.87	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			132.64000	0.13264	190,470	5.64	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,007.10000	1.00710	786,880	5.64	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			141.91000	0.14191	202,940	5.64	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			974.13000	0.97413	757,110	5.64	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			563.04000	0.56304	658,600	4.92	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,698.93000	1.69893	1,512,670	4.92	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			576.80000	0.57680	673,990	4.92	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,671.99000	1.67199	1,487,360	4.92	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			590.78000	0.59078	689,620	4.92	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,645.30000	1.64530	1,462,320	4.92	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,604.24000	1.60424	1,456,010	5.27	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,319.58000	1.31958	1,455,920	5.27	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,644.44000	1.64444	1,493,820	5.27	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,337.89000	1.33789	1,475,420	5.27	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,624.12000	1.62412	1,474,690	5.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	8.01	Call			1,356.63000	1.35663	1,495,360	5.27	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	41,745
R209	On	05/11/2015	Bond Future			8.97423	75.40138	9.04018	74.91218		14.54	0.00	0	24,850
R209	On	04/02/2016	Bond Future			9.03101	76.64483	9.09871	76.14823		14.36	0.00	0	400
R209	On	05/05/2016	Bond Future			9.07826	74.84519	9.14784	74.33977		14.64	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			0.06000	0.00006	0,080	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,408.81000	8.40881	7,919,630	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			0.07000	0.00007	0,100	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,322.15000	8.32215	7,832,980	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			0.08000	0.00008	0,120	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,183.98000	4.18398	3,707,970	14.41	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			752.68000	0.75268	965,300	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,050.14000	1.05014	773,560	14.72	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,235.63000	8.23563	7,746,470	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			1,398.87000	1.39887	1,714,420	14.83	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			522.50000	0.52250	348,850	14.83	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			1,854.42000	1.85442	2,220,300	14.89	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			330.16000	0.33016	206,840	14.89	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			28.40000	0.02840	41,590	14.41	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,314.78000	1.31478	1,485,300	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,850.87000	3.85087	3,524,790	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,142.13000	4.14213	4,490,510	14.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,162.52000	1.16252	1,014,300	14.70	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,264.61000	1.26461	1,430,430	14.24	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,954.55000	3.95455	3,623,770	14.24	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,289.53000	1.28953	1,457,700	14.24	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,902.49000	3.90249	3,574,060	14.24	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			2,700.10000	2.70010	2,934,820	14.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,780.30000	3.78030	3,509,600	14.64	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,733.17000	2.73317	2,969,730	14.65	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,739.55000	3.73955	3,470,690	14.65	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,667.69000	2.66769	2,900,570	14.64	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,821.82000	3.82182	3,549,280	14.64	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			181.38789	181.38789	181.64175	181.64175			0.00	0	2,894
R210	On	04/02/2016	Bond Future			184.39434	184.39434	184.65349	184.65349			921,971.70	5	5
Total R210 Future												921,971.70	5	2,899

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			358.25000	0.35825	612,110		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			368.25000	0.36825	622,110		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			348.25000	0.34825	602,110		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			336.51000	0.33651	595,660		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			346.51000	0.34651	605,660		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			356.51000	0.35651	615,660		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												921,971.70	5	2,899
R211	On	05/11/2015	Bond Future			136.33991	136.33991	136.31411	136.31411			0.00	0	0
R211	On	04/02/2016	Bond Future			136.90582	136.90582	136.88052	136.88052			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,324.11000	1.32411	1,349,910		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			1,314.11000	1.31411	1,339,910		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			1,304.11000	1.30411	1,329,910		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			2,109.48000	2.10948	2,084,180		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			2,119.48000	2.11948	2,094,180		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			2,129.48000	2.12948	2,104,180		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			142.30609	142.30609	142.44030	142.44030			0.00	0	1,928
R212	On	04/02/2016	Bond Future			142.80553	142.80553	142.94293	142.94293			0.00	0	0
Total R212 Future												0.00	0	1,928
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			3,549.70000	3.54970	3,683,910		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			3,559.70000	3.55970	3,693,910		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			3,569.70000	3.56970	3,703,910		0.00	0	0

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			3,047.07000	3.04707	3,184,470		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			3,057.07000	3.05707	3,194,470		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			3,067.07000	3.06707	3,204,470		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,928
R213	On	05/11/2015	Bond Future			8.84048	86.07599	8.90153	85.62669		12.43	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.90517	87.49549	8.96805	87.03946		12.17	0.00	0	700
R213	On	05/05/2016	Bond Future			8.95393	85.48791	9.01872	85.02378		12.44	0.00	0	0
Total R213 Future												0.00	0	22,126
R213	On	05/11/2015	Bond Future	7.74	Call			0.01000	0.00001	0,010	11.98	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,160.35000	9.16035	8,711,050	11.98	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			0.01000	0.00001	0,010	11.98	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,075.68000	9.07568	8,626,380	11.98	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			0.01000	0.00001	0,010	11.99	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,991.12000	8.99112	8,541,820	11.99	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,540.48000	1.54048	1,718,290	12.07	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,211.18000	3.21118	2,932,960	12.07	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,569.05000	1.56905	1,749,140	12.07	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,165.51000	3.16551	2,889,570	12.07	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,597.95000	1.59795	1,780,330	12.07	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,120.26000	3.12026	2,846,610	12.07	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,226.59000	2.22659	2,417,340	12.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,249.18000	4.24918	3,975,800	12.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,255.79000	2.25579	2,448,240	12.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,204.63000	4.20463	3,932,950	12.44	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,285.71000	2.28571	2,479,860	12.45	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,160.89000	4.16089	3,890,910	12.45	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			9.02942	76.24271	9.09539	75.72796		15.26	0.00	0	16,945
R214	On	04/02/2016	Bond Future			9.08768	77.50004	9.15543	76.97743		15.11	0.00	0	5,303
R214	On	05/05/2016	Bond Future			9.13225	75.56987	9.20181	75.03798		15.40	0.00	0	0
Total R214 Future												0.00	0	22,248
R214	On	05/11/2015	Bond Future	8.01	Call			0.03000	0.00003	0,050	14.74	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,264.16000	9.26416	8,749,430	14.74	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			0.02000	0.00002	0,030	14.73	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,451.94000	9.45194	8,937,200	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			0.03000	0.00003	0,040	14.73	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,357.97000	9.35797	8,843,230	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			172.49000	0.17249	206,310	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,069.15000	10.06915	9,580,360	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			177.94000	0.17794	212,680	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,980.85000	9.98085	9,492,980	14.59	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			183.81000	0.18381	219,520	14.60	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,893.14000	9.89314	9,406,240	14.60	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,663.27000	2.66327	2,898,700	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,302.52000	4.30252	4,006,060	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			2,696.38000	2.69638	2,933,740	15.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,256.91000	4.25691	3,962,380	15.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,729.93000	2.72993	2,969,210	15.41	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,211.88000	4.21188	3,919,270	15.41	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	22,248
Total for Bond												113,210,052.83	1,188	535,762
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			497.04100	497.04100	495.03600	495.03600				0.00	0	446
GOVI On 04/02/2016 GOVI			505.23800	505.23800	503.20300	503.20300				0.00	0	26
GOVI On 05/05/2016 GOVI			514.13000	514.13000	512.05900	512.05900				0.00	0	0
Total GOVI Future										0.00	0	472
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			349,540.00000	34.95400	329,490,000			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			349,640.00000	34.96400	329,590,000			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			349,740.00000	34.97400	329,690,000			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			87,870.00000	8.78700	67,520,000			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			87,970.00000	8.79700	67,620,000			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			88,070.00000	8.80700	67,720,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			59,310.00000	5.93100	38,600,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			59,410.00000	5.94100	38,700,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			59,510.00000	5.95100	38,800,000			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	472
Total for GOVI									0.00	0	472
AL37 On 05/11/2015 Index Future			467.93400	467.93400	466.72900	466.72900			4,679,340.00	1	3
AL37 On 04/02/2016 Index Future			475.65100	475.65100	474.42900	474.42900			0.00	0	0
Total AL37 Future									4,679,340.00	1	3
Total For AL37									4,679,340.00	1	3
AL7T On 05/11/2015 Index Future			548.58000	548.58000	546.53300	546.53300			0.00	0	1
AL7T On 04/02/2016 Index Future			557.62700	557.62700	555.55100	555.55100			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			499.87900	499.87900	497.63200	497.63200			0.00	0	459
ALBI On 04/02/2016 Index Future			508.12300	508.12300	505.84300	505.84300			0.00	0	146
ALBI On 05/05/2016 Index Future			517.06500	517.06500	514.74500	514.74500			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			234.10200	234.10200	234.14000	234.14000			0.00	0	915
IGOV On 04/02/2016 Index Future			237.98200	237.98200	238.02200	238.02200			0.00	0	138
IGOV On 05/05/2016 Index Future			242.18900	242.18900	242.23000	242.23000			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			635.13800	635.13800	635.25000	635.25000			0.00	0	0
ILBI On 04/02/2016 Index Future			645.93500	645.93500	646.05000	646.05000			0.00	0	161
Total ILBI Future									0.00	0	161
Total For ILBI									0.00	0	161
Total for Index									4,679,340.00	1	1,823
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	6.40000	93.60000			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	6.53000	93.47000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.57000	93.43000	6.57000	93.43000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.57000	93.43000	6.62000	6.62000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.05000	92.95000	7.05000	92.95000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.22000	92.78000	7.22000	92.78000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.56000	92.44000	7.56000	92.44000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.68000	92.32000	7.68000	92.32000			0.00	0	0

Contract 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			100.41947	100.41947	100.94235	100.94235				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			99.67919	99.67919	99.70751	99.70751				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			99.53614	99.53614	99.64582	99.64582				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			98.77073	98.77073	99.11549	99.11549				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 :										117,889,392.83	1,189	540,057
AA02 On 28/03/2016 Spot Bond				100.55013		100.53144				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				100.72041		100.69937				0.00	1,400,000,000	700,000,000
Total AA04 SPOT										0.00	1,400,000,000	700,000,000
Total For AA04										0.00	1,400,000,000	700,000,000
AA05 On 22/03/2019 Spot Bond			9.07500	101.43569	9.16000	101.16597				0.00	0	5,400,000,000
Total AA05 SPOT										0.00	0	5,400,000,000
Total For AA05										0.00	0	5,400,000,000
AA06 On 15/04/2021 Spot Bond				100.25787		100.23619				0.00	0	40,000,000
Total AA06 SPOT										0.00	0	40,000,000
Total For AA06										0.00	0	40,000,000
AA07 On 15/04/2021 Spot Bond			9.67000	99.55367	9.73500	99.25851				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	112.76600	10.00000	112.73600				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				101.46570		101.44339				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				100.35174		100.32913				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			9.46500	100.51915	9.55000	100.27634				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	11.13081	100.00000	11.10385				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	104.69712	10.84000	104.66710				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	9.45458	100.00000	9.43586				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	101.59331	11.37000	101.56244				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	10.05712	100.00000	10.02538				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	90.95285	11.81000	90.89552				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	12.59980	100.00000	12.54378				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				100.20035		100.17898				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			8.64000	102.09742	8.72500	101.95341				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	113.92500	10.00000	113.89500			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			2.75000	275.42791	2.75000	275.31536			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06: On 17/03/2016 Spot Bond				101.03861		101.01943			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				101.56311		101.54240			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				100.89266		100.87073			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				100.91420		100.89172			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				98.81843		98.80041			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				100.22132		100.20112			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				99.91928		99.89891			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				102.14814		102.12675			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				101.62721		101.60573			0.00	0	50,000,000
Total ABFN14 SPOT									0.00	0	50,000,000
Total For ABFN14									0.00	0	50,000,000
ABN05: On 18/04/2021 Spot Bond			2.08000	178.60671	2.08000	178.53698			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	182.27715	2.17000	182.20553			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	192.31669	1.82000	192.24294			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.03625	83.98770	8.12125	83.82078			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.03625	83.98770	8.12125	83.82078			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				100.80874		100.78662			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				100.49000		100.47000			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				100.04000		100.03000			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				98.75000		98.73000			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				99.09000		99.07000			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				100.44614		100.42577			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				100.29308		100.27204			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				97.73000		97.71000			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				97.04000		97.02000				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				96.76000		96.74000				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				96.50000		96.49000				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				100.58904		100.56861				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				100.24470		100.22204				0.00	60,000,000	0
Total ABN58 SPOT										0.00	60,000,000	0
Total For ABN58										0.00	60,000,000	0
ABN59 On 20/07/2016 Spot Bond				94.77000		94.76000				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				94.59000		94.59000				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			2.63000	114.14166	2.62000	114.19046				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.46000	167.26228	2.44500	167.46050				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			2.40500	222.90519	2.40500	222.81620				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				93.31000		93.31000				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			9.71000	91.07715	9.78000	90.71599				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				105.98000		105.98000			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				52.03000		52.03000			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				101.78100		101.75782			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				101.41000		101.41000			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				111.98500		111.98500			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	109.51489	9.63000	109.48675			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				105.18000		105.18000			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			9.76000	108.60759	9.81500	108.19864			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.04500	90.81552	9.11000	90.53642			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				104.53000		104.47000				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				125.78000		125.64000				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			9.85500	107.95138	9.91000	107.54564				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				94.97000		94.91000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.03598		101.01385				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				99.86361		99.84091				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			8.29000	104.45304	8.37500	104.24476				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			9.52000	100.07816	9.58500	99.78216				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			9.27000	104.13131	9.34000	103.85085				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			9.75000	103.99719	9.81500	103.66217				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			9.23500	99.49552	9.30500	99.21985				0.00	0	3,384,100,000
Total ABS6 SPOT										0.00	0	3,384,100,000
Total For ABS6										0.00	0	3,384,100,000
ABS7 On 11/09/2026 Spot Bond			10.35500	91.08408	10.41000	90.73022				0.00	0	4,070,000,000
Total ABS7 SPOT										0.00	0	4,070,000,000
Total For ABS7										0.00	0	4,070,000,000
ABS9 On 17/03/2016 Spot Bond			7.51500	101.71132	7.62000	101.65036				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.15000	286.58688	2.15000	286.47442				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			1.69000	135.10255	1.69000	135.05126				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			2.18000	137.95676	2.16000	138.06011				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	0.01056	100.00000	0.01053				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	14.69646	100.00000	14.66047				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	87.08134	100.00000	86.87351				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				77.00084		77.20049				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	56.06256	100.00000	55.92526			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				102.12942		102.10494			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				102.12942		102.10494			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				102.14105		102.11643			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				102.14105		102.11643			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				102.11779		102.09344			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				98.99238		98.97372			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	113.92500	10.00000	113.89500			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				100.65997		100.63747			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				100.85754		100.83406			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				100.88161		100.85744			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				100.89129		100.86684			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				100.87184		100.84795			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				100.82833		100.80566			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			9.48000	102.77592	9.55000	102.50933			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				93.40057		93.38051			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				207.38156		209.05920			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				207.40178		209.07895			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				100.84768		100.82447			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
ACL13€ On 02/09/2016 Spot Bond				101.25559		101.23321			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				102.70970		102.68549			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				102.40729		102.38369			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	113.92500	10.00000	113.89500			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				101.65378		101.63126			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				101.58289		101.56214			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				100.85062		100.82733			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				101.54237		101.52068			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				100.83332		100.81052			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				100.79920		100.77735			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	101.01930	10.23000	100.99162			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				110.51220		110.86967			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			9.54000	104.21567	9.62500	103.93116			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				100.83033		100.80760			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	122.49620	1.75000	122.44946			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				100.80451		100.78198			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				100.82856		100.80536			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				100.78044		100.75860			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				100.84187		100.81794			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				101.94324		101.92216			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				100.77178		100.75018			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				101.52517		101.50330			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				100.82375		100.80068			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				100.81321		100.79096			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				100.85441		100.83100			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				100.86705		100.84329			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				100.87658		100.85702			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				100.87006		100.84622			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				100.87006		100.84622			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				100.90538		100.88001			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				100.80932		100.78666			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				100.91795		100.89277			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				102.14353		102.12058			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				100.90538		100.88001			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				100.49112		100.47124			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				100.88662		100.86232			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				100.86699		100.84270			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				150.38906		151.59883			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				151.46621		152.68446			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				100.77956		100.75825			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				100.75443		100.73332			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				101.36964		101.35003			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				100.77274		100.75111			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				99.00259		98.98023			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				100.80451		100.78198			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				100.76214		100.74081			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				100.76118		100.73988			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				100.83895		100.81598			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				101.79123		101.76854				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.02293		100.00000				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.02257		100.00000				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				100.35893		100.33617				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				100.35275		100.33040				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				101.11470		101.09081				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				99.86723		99.84498				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				99.93583		99.91437				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				101.49472		101.47066				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	97.87234	100.00000	97.35450				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	38.83165	100.00000	38.73758				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.29635	100.00000	15.25889				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	1.53124	100.00000	1.52753			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				100.00000	0.00000	100.00000			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	95.26266	100.00000	95.01903			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	95.28606	100.00000	95.04236			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.16815		100.14711			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.17450		100.15265			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.19558		100.17109			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				100.16476		100.14414			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			7.97500	99.50215	8.06000	99.44217			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.20924		100.18304			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				100.24164		100.21137			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	38.79923	100.00000	38.66758			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1A1 On 15/04/2020 Spot Bond			100.00000	10.63320	100.00000	10.59712			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			9.11000	99.45869	9.19500	99.19381			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			9.85500	109.43170	9.91000	109.09862			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.53500	102.59202	7.64000	102.53268			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			9.45000	102.62084	9.52000	102.19344			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	11.61674	100.00000	11.59104			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			10.23000	102.36096	10.29000	101.89058			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	170.89002	2.69500	171.08081			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.08947		101.06750			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.64435		100.62240			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				100.69138		100.66779			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.79496		101.77341			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN00: 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
ASN00: On 22/03/2016 Spot Bond				100.71595		100.69642				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				101.72465		101.69538				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.73086		100.71092				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: 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
ASN01: 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
ASN01: On 20/03/2019 Spot Bond				100.79920		100.77735				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.07048		101.04125				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.35843		101.34104				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: 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
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				95.44000		95.44000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 09/03/2016 Spot Bond				101.10600		101.08866			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				114.46398		114.44363			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.65500	242.41624	2.65500	242.31781			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.55622		99.53367			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				114.43294		114.41237			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.74508		101.72200			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.67000	215.01645	2.67000	214.92906			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.71876		100.69865			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 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				100.67631		100.65550			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				100.29494		100.27376			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				100.23929		100.21713			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				100.02990		100.08688			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				99.97807		99.95628			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				99.93566		99.91420			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				98.63887		98.63740			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				100.00261		100.00276			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.19458		101.17297			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.86228		100.84159			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				101.79206		101.76952				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.47579		100.45842				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				88.55375		88.53676				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.49423		100.47454				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.93511		100.90890				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.79008		100.76796				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.04455		101.02205				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.85739		100.83337				0.00	0	52,100,000
Total ASN083 SPOT										0.00	0	52,100,000
Total For ASN083										0.00	0	52,100,000
ASN08: On 03/09/2020 Spot Bond				101.38304		101.35783				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN086 On 25/09/2018 Spot Bond				100.69814		100.67652			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN087 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
ASN088 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
ASN090 On 08/10/2018 Spot Bond				100.41640		100.39452			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN092 On 21/10/2020 Spot Bond				100.13572		100.11250			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	47.06535	100.00000	46.96118			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	22.22554	100.00000	22.17110			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	22.32034	100.00000	22.26567			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	21.89374	100.00000	21.84011			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43U On 10/03/2017 Spot Bond			100.00000	42.88779	100.00000	42.78275			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49U On 19/09/2016 Spot Bond			100.00000	60.11479	100.00000	59.96756			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	22.02911	100.00000	21.97516				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	40.61142	100.00000	40.51195				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	58.73703	100.00000	58.59318				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	1.73455	100.00000	1.72908				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	18.11036	100.00000	18.03072				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				100.88698		100.86679				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				100.70332		100.68365				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				100.88326		100.86244				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			8.93500	102.86992	9.02000	102.62752				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				100.65742		100.63621				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				99.97453		99.95589				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				100.95336		100.93228				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW18 On 05/12/2020 Spot Bond				101.30870		101.28679			0.00	600,000,000	600,000,000
Total BAW18 SPOT									0.00	600,000,000	600,000,000
Total For BAW18									0.00	600,000,000	600,000,000
BAW19 On 05/12/2020 Spot Bond			9.77000	102.91329	9.83500	102.63144			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	82.02247	100.00000	81.83857			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			9.87000	98.14222	9.93500	97.81843			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				102.56497		102.54233			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			8.79000	102.66941	8.87500	102.49513			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			10.85185	101.42029	10.86167	101.38760			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				100.82106		100.79077			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			10.99343	100.89574	10.99531	100.86544			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			11.69901	101.01517	11.75375	100.87880			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.83924		100.80828			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.83924		100.80828			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11 On 31/03/2016 Spot Bond				100.83931		100.80835			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.10185	100.77738	11.11167	100.74422			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.06539	100.94103	11.06740	100.91041			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.03924	11.06000	101.00905			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.10391	100.90859	10.13865	100.86229			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.41275		101.38494			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.80728		100.77854			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.80728		100.77854			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.73890	99.68875	11.79274	99.61009			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.56500	100.09087	11.65000	99.93238			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.78974		99.78974			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.49000	98.58400	11.57500	98.41039			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27 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
BAYA29 On 31/12/2015 Spot Bond				100.73041		100.70351			0.00	0	0
Total BAYA29 SPOT									0.00	0	0
Total For BAYA29									0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	100.65655	9.28000	100.63138			0.00	0	0
Total BAYA30 SPOT									0.00	0	0
Total For BAYA30									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.77018		100.74144			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.41000	100.78690	11.49500	100.59898			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.74878		100.72085			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.76662		100.73801			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.76662		100.73801			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				108.75384		108.75384			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.74023		100.71261			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.78447		100.75554			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.03687		100.03687			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				100.78447		100.75554				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.74166		100.71399				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.75943		100.73145				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.78457		100.75564				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.64152		100.61760				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.85185	101.63332	13.86167	101.59249				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.06833	101.43035	15.10903	101.34548				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.95210	101.25036	13.99988	101.17579				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.99693		100.95965				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.99693		100.95965				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.99693		100.95965				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				101.03212		100.99352				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				100.87324		100.84062			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	44.19386	100.00000	44.11001			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.95494	100.00000	19.90659			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.16123	100.00000	18.11724			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.21064	100.00000	11.18349			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.21064	100.00000	11.18349			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.55419	100.00000	13.52136			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.74448	100.00000	11.71603			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC100U On 22/01/2016 Spot Bond			100.00000	80.75221	100.00000	100.00000		430,000,000,000,000.00	24,300,000,000	21,400,000,000	
Total BC100U SPOT								430,000,000,000,000.00	24,300,000,000	21,400,000,000	
Total For BC100U								430,000,000,000,000.00	24,300,000,000	21,400,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.11975		100.01365			0.00	200,000,000	100,000,000
Total BCJ04 SPOT									0.00	200,000,000	100,000,000
Total For BCJ04									0.00	200,000,000	100,000,000
BCJ06 On 07/07/2017 Spot Bond				100.40608		100.38584			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.23489		100.21527			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP3U On 30/06/2019 Spot Bond			100.00000	9.72998	100.00000	9.70615				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	9.72998	100.00000	9.70615				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	90.57072	100.00000	90.34653				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			2.05000	187.95553	2.05000	187.88235				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			8.37500	160.97802	8.43000	159.88335				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			8.37500	161.38107	8.43000	160.29456				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			8.76000	95.39672	8.81500	94.97669				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.21000	98.21960	8.29500	98.01734				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.12704		100.01981			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				100.79651		100.69110			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				100.13752		100.02867			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				100.14556		100.03547			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				100.16776		100.05420			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	51.95055	100.00000	51.82470			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				99.93969		99.91957			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				99.93847		99.91794			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				99.93806		99.91739			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				99.93315		99.91088			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C: On 30/10/2016 Spot Bond				99.92662		99.90221			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D On 30/10/2016 Spot Bond			100.00000	40.66304	100.00000	40.56453			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	40.66304	100.00000	40.56453			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				100.93139		100.90962			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				100.94847		100.92629			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			8.29000	101.65400	8.37500	101.52147			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				100.99967		100.97626			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.09051		101.06492			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	36.32266	100.00000	36.23370			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	36.32266	100.00000	36.23370			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				102.81270		102.78617			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.23000	103.46321	11.30000	103.21094			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL03 On 05/02/2025 Spot Bond				99.75874		99.73200				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.12000	98.66955	11.19000	98.41270				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			11.27000	101.99232	11.33500	101.72336				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				101.45603		101.42943				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			11.75000	101.99409	11.82000	101.63864				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				101.47064		101.44378				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			11.27000	101.36354	11.33500	101.09212				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				105.53315		105.51219				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	94.10156	100.00000	93.87590				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				101.24638		101.22585				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				100.25315		100.23248				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.89000	102.74943	8.97500	102.46365				0.00	0	4,400,000,000
Total BID06 SPOT										0.00	0	4,400,000,000
Total For BID06										0.00	0	4,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC48 On 06/11/2015 Spot Bond				99.81972		99.80169			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				98.57462		98.55658			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				101.26644		101.24805			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.45794		101.43666			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				101.25407		101.23509			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				101.31402		101.29412			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				101.42294		101.40138			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				101.87576		101.84722			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				102.62298		102.58393			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.02308		100.00003			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.02382		100.00011			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.99197		100.96630			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR16 On 17/06/2016 Spot Bond				101.09766		101.06993			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.20959		102.18052			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC01(On 24/11/2015 Spot Bond				99.47134		99.45246			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.24933		100.23011			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC05(On 19/01/2016 Spot Bond				101.94836		101.92963			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC05(On 23/10/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC059 SPOT									0.00	0	0
Total For BTC059									0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.01874		100.00000			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC06(On 03/11/2015 Spot Bond				99.87285		99.85469			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC06(On 30/10/2015 Spot Bond				99.54477		99.53138			0.00	0	0
Total BTC062 SPOT									0.00	0	0
Total For BTC062									0.00	0	0
BTC06(On 25/11/2015 Spot Bond				99.46915		99.45085			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0
BTC06(On 12/02/2016 Spot Bond				101.39431		101.37519			0.00	0	0
Total BTC064 SPOT									0.00	0	0
Total For BTC064									0.00	0	0
BTC06(On 23/11/2015 Spot Bond				99.50895		99.49076			0.00	0	0
Total BTC066 SPOT									0.00	0	0
Total For BTC066									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC067 On 22/02/2016 Spot Bond				101.26860		101.24940			0.00	0	0
Total BTC067 SPOT									0.00	0	0
Total For BTC067									0.00	0	0
BTC070 On 09/12/2015 Spot Bond				99.21767		99.19948			0.00	0	0
Total BTC070 SPOT									0.00	0	0
Total For BTC070									0.00	0	0
BTC071 On 09/03/2016 Spot Bond				100.81308		100.79402			0.00	0	0
Total BTC071 SPOT									0.00	0	0
Total For BTC071									0.00	0	0
BTC072 On 08/01/2016 Spot Bond				96.26420		96.21303			0.00	0	0
Total BTC072 SPOT									0.00	0	0
Total For BTC072									0.00	0	0
BTC073 On 11/01/2016 Spot Bond				98.61743		98.59923			0.00	0	0
Total BTC073 SPOT									0.00	0	0
Total For BTC073									0.00	0	0
BTC074 On 11/11/2015 Spot Bond				99.48202		99.48068			0.00	0	0
Total BTC074 SPOT									0.00	0	0
Total For BTC074									0.00	0	0
BTC075 On 14/01/2016 Spot Bond				98.56181		98.54360			0.00	0	0
Total BTC075 SPOT									0.00	0	0
Total For BTC075									0.00	0	0
BTC077 On 20/01/2016 Spot Bond				98.45230		98.43409			0.00	0	0
Total BTC077 SPOT									0.00	0	0
Total For BTC077									0.00	0	0
BTC078 On 20/04/2016 Spot Bond			100.00000	50.00000	100.00000	0.00000			0.00	0	0
Total BTC078 SPOT									0.00	0	0
Total For BTC078									0.00	0	0
BTC079 On 22/01/2016 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total BTC079 SPOT									0.00	0	0
Total For BTC079									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	57.14008	100.00000	57.00166			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18B On 27/03/2018 Spot Bond				100.65616		100.63379			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond				100.67958		100.65640			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.85184		100.83036			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.54025		101.51843			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	19.03638	100.00000	18.99025			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			9.49000	104.14393	9.57500	104.03437			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				103.19178		103.16815			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			7.84000	101.07801	7.92500	106.26090		3,136,000,000,000.00	400,000,000	0	
Total CBL11 SPOT								3,136,000,000,000.00	400,000,000	0	
Total For CBL11								3,136,000,000,000.00	400,000,000	0	
CBL12 On 06/09/2018 Spot Bond			15.11000	92.99889	15.19500	92.78059			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.17882		99.83762			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			12.91000	99.15428	12.99500	98.90476			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.94000	104.85794	9.02500	104.71099			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				98.86446		98.83642			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			12.91000	96.46623	12.99500	96.19190			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				101.90033		101.88078			0.00	890,000,000	270,000,000
Total CBL19 SPOT									0.00	890,000,000	270,000,000
Total For CBL19									0.00	890,000,000	270,000,000
CBL20 On 14/12/2019 Spot Bond				95.28940		95.26356			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				101.75977		101.73900			0.00	0	400,000,000
Total CBL21 SPOT									0.00	0	400,000,000
Total For CBL21									0.00	0	400,000,000
CBL22 On 06/05/2020 Spot Bond			10.67000	96.37913	10.73500	96.13445			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				101.68673		101.66311			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			10.28000	116.22923	10.33500	115.88860			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.33500	111.51221	10.39000	111.15807			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.19000	107.03674	10.24500	106.66795			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				101.56080		101.52923			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.69000	101.07227	11.77500	101.00689			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				102.80061		102.77868			0.00	2,000,000,000	1,000,000,000
Total CGR13 SPOT									0.00	2,000,000,000	1,000,000,000
Total For CGR13									0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				105.84666		105.81900			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	113.92480	10.00000	113.89510			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				100.48162		100.36837			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				100.93762		100.91112			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.02605		100.00020			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	11.27445	100.00000	11.23925			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	19.49742	100.00000	19.44967			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	20.10978	100.00000	20.04700			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				100.44472		100.41493			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
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.67590		100.65104			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				100.70103		100.67522			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond				100.73022		100.70333			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				101.53576		101.51056			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				101.65780		101.63052			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.84781		100.82460			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.05024		101.03024			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.21306	10.11000	103.18540			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.46046		100.43861			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	126.74700	2.76000	126.69523			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				103.22204		103.22204			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	126.64358	3.14000	126.59052			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	101.28110	8.25000	101.25847			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.88000	127.68550	2.86000	127.76897			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	126.09382	2.40000	126.04345			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				101.17224		101.13992			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.60500	100.15046	8.71000	100.03122			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.15354		100.13158			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.15624		100.13343			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.65500	100.15278	8.76000	100.03264			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.65500	100.15278	8.76000	100.03264			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221 On 09/12/2016 Spot Bond			8.70500	103.27746	8.81000	103.14351			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.86728		100.84352			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.95094		100.92484			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				101.59093		101.56996			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.45436		101.43211			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.60192	9.35000	101.57670			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.60192	9.35000	101.57670			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.24993		101.22867			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.99704		100.97538			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.31661		101.29546			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.31661		101.29546			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.31661		101.29546			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.93443		100.91252			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.34000	101.69525	9.42500	101.42474			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.40288		100.38156			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.86686		103.84369			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.03098		101.00916			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.02626		101.00457			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.04284		101.02087			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.38491		101.36378			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond				101.60861		101.58351			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				101.20935		101.18766			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				101.80069		101.77951			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.99154		101.97000			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				101.62793		101.60614			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				100.89490		100.86974			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				100.74239		100.71703			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				102.35143		102.32839			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.57583		100.55057			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.73456		100.70947			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.60302		100.57767			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN296 On 20/12/2017 Spot Bond				100.92274		100.89743				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.57635		100.55111				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.94495		100.92016				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.67034		100.64536				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				151.97048		151.97048				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.87852		101.85427				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				151.93514		151.93514				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				151.39121		151.39121				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				151.85607		151.85607				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				149.04558		149.04558				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				150.03064		150.03064				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				101.81925		101.79420				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond										0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			10.99000	97.30478	11.06000	96.95522				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.51000	93.93165	11.58000	93.57702				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.64167		100.61775				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.91689		100.89120				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.77910		101.75461				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.02230		100.00000				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				99.85050		99.82562				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	99.90639	8.80500	99.88299				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.80932		100.78666				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.02251		100.00000				0.00	0	0
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				100.84489		100.82124				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.85931		100.83524			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				100.91497		100.88933			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				100.88681		100.86250			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.21697		101.18340			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				84.69833		84.63858			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				100.96464		100.93815			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.64167		100.61775			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				132.08657		132.08657			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				99.97672		99.95346			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.05563		101.02601			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.64525		100.62120			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				101.20970		101.17634			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				101.00325		100.97567				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.77961		100.75831				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.88811		100.86323				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				99.97694		99.95390				0.00	0	2,204,370,000
Total CLN346 SPOT										0.00	0	2,204,370,000
Total For CLN346										0.00	0	2,204,370,000
CLN34 On 10/02/2016 Spot Bond				101.71753		101.69583				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.62731		100.60394				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				99.97956		99.95925				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				101.32215		101.30056				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				102.00129		101.97831				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.02174		100.00000				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.73998		100.71928				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.17000	103.16355	10.24000	102.74168			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.82388		100.80133			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				99.72928		102.19020			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.31000	104.73518	12.38000	104.33280			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				99.71838		102.27842			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.34000	104.65331	12.41000	104.27165			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.92640	10.02000	107.89773			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				99.71838		102.27842			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.02349		100.00000			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.97245		100.94519			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.81167		100.78947			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.82822		100.80555			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN374 On 20/06/2019 Spot Bond				100.82837		100.80571				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.66819		100.64329				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.67000	101.85280	9.73500	101.55670				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				130.98117		131.00867				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.89099		100.86603				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.72932	10.98000	98.70034				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.09441	11.00000	101.06467				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.92532		100.89992				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.02035		100.07934				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.10000	100.84655	12.17000	100.44052				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.98969		100.96192				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.82810		100.80543				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond				100.02357		99.99958			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.88185		100.85769			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.56495		100.54326			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.74409			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.77081		100.74924			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				90.47874		90.47874			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.81413		100.79133			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				101.17297		101.15135			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.88139		100.85670			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.11572		101.08439			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.71484		101.69124			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39(On 14/11/2022 Spot Bond				101.70479		101.68134				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.81413		100.79133				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.91497		100.88933				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.61451		100.59197				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.59857		100.57628				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN40(On 21/02/2018 Spot Bond				101.87576		101.84722				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40(On 20/06/2016 Spot Bond				100.72261		100.70241				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				80.90719		80.90719				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.81893		100.79601				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40(On 25/07/2016 Spot Bond				100.01703		100.00000				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN40(On 18/07/2020 Spot Bond				100.21029		100.18395				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.90538		100.88001				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				100.91018		100.88467				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.21133		100.18487				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.89579		100.87069				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.07758		101.04733				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.94372		100.91728				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.22494		100.19677				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.91065		100.88414				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.74370		100.71596				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.94981	7.01000	42.94184				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.75087		100.72286				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.03127		100.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 20/12/2020 Spot Bond				100.93636		100.89857				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				100.86067		100.82596				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				100.93636		100.89857				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				100.66202		100.63537				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				100.70357		100.66985				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				100.31138		100.28536				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.12937		100.10522				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				173.41328		171.89915				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			8.76000	95.39672	8.81500	94.97669				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			8.37500	160.97802	8.43000	159.88335				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.37500	161.38107	8.43000	160.29456				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.35741		100.33358			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				100.63033		100.60722			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				100.87698		100.85295			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				100.82248		100.79998			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				100.83325		100.81044			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				100.34952		100.32614			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				100.82375		100.80068			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.02230		100.00000			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				100.75251		100.73145			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.80889		100.78676			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				100.80401		100.78203			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				100.80883		100.78671			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1! On 20/06/2020 Spot Bond				100.82375		100.80068				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				101.54430		101.51982				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				100.29436		100.26964				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			8.78500	103.21752	8.89000	103.12827				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			8.61500	104.40701	8.70000	104.18704				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			9.57000	118.78944	9.63500	118.38266				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			7.99500	104.42396	8.10000	104.38821				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			9.88000	104.68847	9.94500	104.38743				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			9.95000	105.18211	10.02000	104.75274				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.32000	94.40856	10.39000	94.04041				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.10500	94.62943	11.16000	94.25231				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			11.10500	92.67984	11.16000	92.31447				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL003 On 28/02/2017 Spot Bond				101.33177		101.31001				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	11.00980	100.00000	10.98283				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				101.33769		101.31695				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.74099		100.71952				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				101.31901		101.29707				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				100.00000	0.00000	100.00000				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.06437	100.00000	11.03727				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	14.40489	100.00000	14.36961				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	63.84950	100.00000	63.56872				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.64500	99.16052	11.71000	98.70618				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	17.76839	100.00000	17.72488				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	9.63923	100.00000	9.61562				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN40 On 10/06/2018 Spot Bond			100.00000	18.49463	100.00000	18.44933			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				99.99437		99.97634			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			7.81500	98.84412	7.90000	98.67570			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				101.33450		101.31458			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				101.25191		101.23255			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				101.07529		101.05586			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	97.33334	100.00000	98.87641			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.03513		101.01399			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				100.41590		100.39268			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.79887		101.77848			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				101.60890		101.58904			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				101.70609		101.68464			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				101.05372		101.02415				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				100.03416		100.00017				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				100.91977		100.89399				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				56.54802		56.49948				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			9.41000	101.57630	9.47500	101.27430				0.00	0	1,000,000,000
Total DV2021 SPOT										0.00	0	1,000,000,000
Total For DV2021										0.00	0	1,000,000,000
DV21 On 15/06/2016 Spot Bond			7.50500	110.02137	7.61000	109.93215				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			9.14000	103.13208	9.21000	102.86203				0.00	0	1,430,000,000
Total DV22 SPOT										0.00	0	1,430,000,000
Total For DV22										0.00	0	1,430,000,000
DV23 On 27/02/2023 Spot Bond			9.70000	103.18024	9.77000	102.78926				0.00	0	1,050,000,000
Total DV23 SPOT										0.00	0	1,050,000,000
Total For DV23										0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.58000	102.43715	9.65000	102.01532				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.78000	104.24675	9.84000	103.77209				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC00: On 20/11/2015 Spot Bond				101.32896		101.30913				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC01: On 11/06/2016 Spot Bond				100.92236		100.90272				0.00	800,000,000	200,000,000
Total DVC011 SPOT										0.00	800,000,000	200,000,000
Total For DVC011										0.00	800,000,000	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
DVC01: On 26/01/2016 Spot Bond				100.01898		100.00000				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.62860		100.60883				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01: On 24/02/2016 Spot Bond				101.20454		101.18516				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01: On 24/08/2016 Spot Bond				101.21649		101.19692				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.74248		100.72331				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01: On 16/09/2016 Spot Bond				100.75100		100.73160				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				101.42370		101.40482				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				100.44148		100.42158				0.00	0	50,000,000
Total DVF17 SPOT										0.00	0	50,000,000
Total For DVF17										0.00	0	50,000,000
DVF18 On 30/03/2018 Spot Bond				100.11767		100.09707				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.25000	123.49716	8.32000	123.16497				0.00	0	2,446,860,000
Total E170 SPOT										0.00	0	2,446,860,000
Total For E170										0.00	0	2,446,860,000
ECN20 On 14/03/2020 Spot Bond			9.29000	102.39239	9.36000	102.11765				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			9.47000	102.45005	9.53500	102.11573				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN24 On 14/03/2024 Spot Bond			9.70000	102.56646	9.77000	102.14148			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			2.90500	102.06562	2.90500	102.02344			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				97.61089		97.55793			0.00	0	350,000,000
Total EDC01 SPOT									0.00	0	350,000,000
Total For EDC01									0.00	0	350,000,000
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				99.96766		99.93534			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				99.97861		99.95723			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				99.97451		99.94903			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	15.99710	100.00000	15.57047			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.44000	101.70449	2.44000	101.66381		2,440,000,000,000.00	1,000,000,000	500,000,000	
Total EL037 SPOT								2,440,000,000,000.00	1,000,000,000	500,000,000	
Total For EL037								2,440,000,000,000.00	1,000,000,000	500,000,000	
EL28 On 02/05/2028 Spot Bond			2.19500	126.40358	2.18000	126.55730		4,390,000,000,000.00	2,000,000,000	1,000,000,000	
Total EL28 SPOT								4,390,000,000,000.00	2,000,000,000	1,000,000,000	
Total For EL28								4,390,000,000,000.00	2,000,000,000	1,000,000,000	
EL29 On 19/11/2029 Spot Bond			2.18000	115.34199	2.16500	115.50678		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL30 On 29/07/2030 Spot Bond			2.18000	115.01266	2.16500	115.18178			4,360,000,000,000.00	2,000,000,000	1,000,000,000
Total EL30 SPOT									4,360,000,000,000.00	2,000,000,000	1,000,000,000
Total For EL30									4,360,000,000,000.00	2,000,000,000	1,000,000,000
EL31 On 02/06/2031 Spot Bond			2.25500	106.69311	2.25500	106.65095			2,255,000,000,000.00	1,000,000,000	500,000,000
Total EL31 SPOT									2,255,000,000,000.00	1,000,000,000	500,000,000
Total For EL31									2,255,000,000,000.00	1,000,000,000	500,000,000
EL36 On 31/01/2036 Spot Bond			2.42000	102.15062	2.42000	102.10983			2,420,000,000,000.00	1,000,000,000	500,000,000
Total EL36 SPOT									2,420,000,000,000.00	1,000,000,000	500,000,000
Total For EL36									2,420,000,000,000.00	1,000,000,000	500,000,000
EMM01 On 28/07/2020 Spot Bond			9.72000	105.71760	9.78500	105.44284			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			9.62000	105.86403	9.68500	105.56142			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.15500	99.19769	10.21000	98.86404			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			10.41500	98.87994	10.47500	98.61395			0.00	0	928,571,400
Total EMM04 SPOT									0.00	0	928,571,400
Total For EMM04									0.00	0	928,571,400
EMM05 On 17/04/2029 Spot Bond			10.55500	100.75331	10.61500	100.45662			0.00	0	3,333,333,000
Total EMM05 SPOT									0.00	0	3,333,333,000
Total For EMM05									0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.25500	103.49211	10.31000	103.26959			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.28836		101.26659			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				100.90678		100.88612			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				99.79357		101.77209			0.00	200,000,000	100,000,000
Total EPF004 SPOT									0.00	200,000,000	100,000,000
Total For EPF004									0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF005 On 06/11/2016 Spot Bond				99.80158		101.70563				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				101.47630		101.45542				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				101.50956		101.48801				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	11.26721	100.00000	11.21712				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	5.00765	100.00000	4.98539				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				99.83146		101.61674				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				101.32200		101.30185				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				101.22913		101.20966				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				101.29852		101.27794				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				96.24291		96.21426				0.00	0	500,000,000
Total EQS05 SPOT										0.00	0	500,000,000
Total For EQS05										0.00	0	500,000,000
EQS06 On 09/04/2018 Spot Bond				99.40218		99.37722				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			10.19000	97.15959	10.27500	96.95660				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS08 On 04/10/2018 Spot Bond				97.73342		97.71012				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				99.56032		99.53181				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	79.34130	100.00000	79.00933				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				101.59445		101.57250				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				101.69117		101.66783				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	113.92500	10.00000	113.89500				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.51000		101.48838				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				101.44058		101.41997				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				101.48879		101.46748			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				101.45913		101.43912			0.00	100,000,000	50,000,000
Total ERSA18 SPOT									0.00	100,000,000	50,000,000
Total For ERSA18									0.00	100,000,000	50,000,000
ERSA1 On 17/11/2025 Spot Bond				101.43977		101.42003			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				101.52689		101.50591			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				101.59260		101.57068			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.00000	102.93671	8.08500	102.72347		8,273,600,000,000.00	1,034,200,000	38,905,300,000	
Total ES18 SPOT								8,273,600,000,000.00	1,034,200,000	38,905,300,000	
Total For ES18								8,273,600,000,000.00	1,034,200,000	38,905,300,000	
ES23 On 25/01/2023 Spot Bond			8.83500	108.66480	8.90500	108.25669		4,889,251,893,000.00	553,395,800	8,061,677,400	
Total ES23 SPOT								4,889,251,893,000.00	553,395,800	8,061,677,400	
Total For ES23								4,889,251,893,000.00	553,395,800	8,061,677,400	
ES26 On 02/04/2026 Spot Bond			9.21500	91.50052	9.27000	91.13721		5,154,871,000,000.00	559,400,000	20,017,630,800	
Total ES26 SPOT								5,154,871,000,000.00	559,400,000	20,017,630,800	
Total For ES26								5,154,871,000,000.00	559,400,000	20,017,630,800	
ES33 On 15/09/2033 Spot Bond			9.89500	80.94786	9.96000	80.47120		7,437,082,000,000.00	751,600,000	71,150,000,000	
Total ES33 SPOT								7,437,082,000,000.00	751,600,000	71,150,000,000	
Total For ES33								7,437,082,000,000.00	751,600,000	71,150,000,000	
ES42 On 25/04/2042 Spot Bond			9.97000	86.42083	10.03500	85.86866		6,894,255,000,000.00	691,500,000	63,918,359,000	
Total ES42 SPOT								6,894,255,000,000.00	691,500,000	63,918,359,000	
Total For ES42								6,894,255,000,000.00	691,500,000	63,918,359,000	
EXX01 On 19/05/2017 Spot Bond				100.58357		100.56069		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				98.74396		98.72243		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB02 On 17/04/2016 Spot Bond				100.17239		100.15058			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				100.63649		100.61481			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				101.47641		101.45485			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				101.34520		101.32566			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				101.10692		101.08728			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				102.71485		102.69504			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				100.95722		100.93786			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				101.47433		101.45461			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				101.24422		101.22450			0.00	0	0
Total FIFC22 SPOT									0.00	0	0
Total For FIFC22									0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				101.28811		101.26770			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				100.34735		100.32799			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				100.35529		100.33549			0.00	0	0
Total FIFC25 SPOT									0.00	0	0
Total For FIFC25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	0.14331	100.00000	0.14287			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	0.14331	100.00000	0.14287			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	12.70613	100.00000	12.67534			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	12.36767	100.00000	12.33771			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				100.90851		100.88729			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.18293		100.15869			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.01087		100.98719			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.07904		101.05371			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			9.51000	100.25700	9.59500	100.00855			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.91169		100.89272			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				100.91162		100.89265			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.02122		99.99992			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11 On 11/12/2022 Spot Bond				102.89711		102.87347			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.14502		101.12193			0.00	0	300,000,000
Total FRB12 SPOT									0.00	0	300,000,000
Total For FRB12									0.00	0	300,000,000
FRB13 On 02/06/2026 Spot Bond				101.31752		101.29400			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			10.37000	102.45421	10.43500	102.15790			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				101.34931		101.32269			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.51342		100.48639			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.52059		100.49315			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			10.36000	108.47911	10.44500	108.21937			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				102.00439		101.97900			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.18000	137.95676	2.16000	138.06011			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.18000	286.01615	2.18000	285.90368			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			2.34500	116.88552	2.33500	116.93668			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.03000	157.53013	3.01500	157.71216			0.00	0	60,000,000
Total FRBI28 SPOT									0.00	0	60,000,000
Total For FRBI28									0.00	0	60,000,000
FRBI33 On 07/12/2033 Spot Bond			3.16500	201.18013	3.16500	201.09569			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.51100	68.59550	7.51200	68.57863			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.37400	43.74688	9.37400	43.73471			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.62000	42.37063	9.62000	42.35835			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	35.72721	100.00000	35.56838			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.54201		101.51299			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.97436		100.94760			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.84786		100.82465			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.92768		100.90223			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On 20/06/2017 Spot Bond				100.90538		100.88001			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.86411		100.83991			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.99866		100.97122			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.89099		100.86603			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127 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
FRC128 On 20/09/2017 Spot Bond				100.94565		100.91913			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				101.15857		101.12603			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				101.12525		101.09365			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	30.36052	100.09221	30.28610				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.81124		100.78853				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.90611		102.06888				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.90811		100.88321				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.91788		100.89270				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.84099		100.81797				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.84778		100.82404				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.10142		101.07049				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.83336		100.81002				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.53183	13.22500	66.50805				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.78719		100.76515			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.78814		100.76608			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.15902		101.12709			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.82279		100.79974			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.57500	105.54858	3.56500	105.59018			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.85739		100.83337			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.85739		100.83337			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.60427		101.57992			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.64167		100.61775			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				98.83133		98.80777			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.80932		100.78666			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.79103		100.76889			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				102.19551		102.16813			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.92169		100.89585			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 10/02/2016 Spot Bond				101.68638		101.66409			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				102.17317		102.14607			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				100.02508		100.00000			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				101.05372		101.02415			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC181 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
FRC181 On 20/12/2018 Spot Bond				101.07527		101.04568			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC181 On 20/03/2016 Spot Bond				100.78238		100.76047			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.84778		100.82404			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.84778		100.82404			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC191 On 14/03/2016 Spot Bond				100.88925		100.86900			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19 On 02/04/2017 Spot Bond				100.54042		100.51887				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19 On 02/04/2019 Spot Bond				100.56882		100.54613				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.51284		100.49283				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.39442		100.37370				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19 On 20/06/2024 Spot Bond				100.89387		100.86882				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.37364		100.35277				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.49275		100.47267				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19 On 10/04/2016 Spot Bond				100.31207		100.29127				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19 On 10/04/2016 Spot Bond				100.31288		100.29202				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.18317		100.16001				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.16700		100.14587				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2017 Spot Bond				100.18317		100.16001				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.16636		100.14530				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.91646		101.89375				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.94743	8.75000	101.92345				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.74836		102.72510				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.56049	100.00000	10.53462				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.70057	100.00000	9.67682				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				95.92963		95.90547				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.89300	100.00000	11.86386				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.87659		100.85203				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	32.07485	100.00000	31.99715				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				101.83920		101.81709				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	10.23816	100.00000	10.21309				0.00	0	0
Total FRC213 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 FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	24.58627	100.00000	24.52670				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				101.83916		101.81705				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	24.55465	100.00000	24.49517				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				101.83473		101.81268				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				101.74399		101.72308				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				101.91613		101.89403				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				101.80118		101.78047				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.99000	131.74612	2.97000	131.84096				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.62498		101.60451				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				101.60395		101.58375				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				101.60395		101.58375				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				101.55493		101.53255				0.00	0	0
Total FRC225 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 FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.97662		100.95625				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				100.85458		100.83412				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				100.71291		100.68672				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				100.89099		100.86603				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				100.68414		100.66263				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.24444		100.22403				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			3.85000	125.37250	3.83000	125.45822				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.12189		101.09839				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				99.97806		99.95614				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			3.52000	127.85549	3.50000	127.94509				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				100.92173		100.89644				0.00	0	0
Total FRC67 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 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			3.57000	127.49529	3.55000	127.58440				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			3.55000	127.63923	3.53000	127.72854				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			3.01000	132.93021	3.01000	132.87502				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			3.08000	144.25438	3.08000	144.19412				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				99.97530		99.95064				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				100.80885		100.78672				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				100.91593		100.89081				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.05974		101.03058				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.02285		100.99473				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				100.86987		100.84551				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				100.86891		100.84457				0.00	0	0
Total FRC96A 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 FRC96A										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.86008		100.84051				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				99.82265		99.79315				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	13.22395	100.00000	13.19156				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	58.73634	100.00000	58.59249				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	28.74427	100.00000	28.67387				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	40.63380	100.00000	40.50694				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	11.85852	100.00000	11.82979				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				100.52193		100.41807				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.20742		101.18739				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				102.40735		102.38698				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				100.24839		100.22784				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.10507		99.08683				0.00	50,000,000	50,000,000
Total FRJ20 SPOT										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ20									0.00	50,000,000	50,000,000
FRJ21 On 15/09/2021 Spot Bond				99.05957		98.99708			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				102.20507		102.17964			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	106.46985	2.18800	106.42800			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.54000	114.50109	2.54000	114.45499			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.12248		100.01593			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.11145	10.38000	100.08358			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.11145	10.38000	100.08358			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 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
FRS10 On 30/01/2016 Spot Bond				102.29689		102.27050			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.68000	111.78744	2.68000	111.74202			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.60500	216.91930	2.60500	216.83153			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.65000	112.36237	2.65000	112.31680			0.00	0	0
Total FRS110 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 FRS110									0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.63500	216.03850	2.63500	215.95091			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				99.94573		99.91863			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.43000	116.05950	2.42000	116.10996			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.74000	110.64817	2.74000	110.60303			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 05/05/2016 Spot Bond				46.80000		47.44600			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.84500	108.68792	2.84500	108.64327			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.75500	212.55896	2.75500	212.47209			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.80500	211.12951	2.80500	211.04293			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.36000	102.20240	2.35000	102.24708			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.83500	210.27751	2.83500	210.19112			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.12000	103.74952	3.12000	103.70613			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.07000	156.87201	3.05500	157.05297			0.00	0	0
Total FRS126 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 FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.57000	96.24348	3.57000	96.20208			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.06000	157.03625	3.04500	157.21746			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2015 Spot Bond				103.14849		103.12986			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.12000	156.05381	3.10500	156.23341			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.34500	196.51416	3.34500	196.43292			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond				88.00618		88.19843			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.50000	97.36640	3.50000	97.32470		7,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total FRS134 SPOT								7,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total For FRS134								7,000,000,000,000.00	2,000,000,000	1,000,000,000	
FRS134 On 31/01/2038 Spot Bond			3.47000	97.85256	3.47000	97.81074		0.00	0	0	
Total FRS135 SPOT								0.00	0	0	
Total For FRS135								0.00	0	0	
FRS135 On 31/01/2038 Spot Bond			3.28000	101.00150	3.28000	100.95884		0.00	0	0	
Total FRS136 SPOT								0.00	0	0	
Total For FRS136								0.00	0	0	
FRS136 On 31/03/2028 Spot Bond			2.93000	159.18940	2.91500	159.37418		0.00	0	0	
Total FRS137 SPOT								0.00	0	0	
Total For FRS137								0.00	0	0	
FRS137 On 07/12/2033 Spot Bond			3.11500	202.52677	3.11500	202.44205		0.00	0	0	
Total FRS138 SPOT								0.00	0	0	
Total For FRS138								0.00	0	0	
FRS138 On 08/08/2016 Spot Bond				101.45700		101.43778		0.00	0	0	
Total FRS139 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 FRS139										0.00	0	0
FRS14 On 19/09/2016 Spot Bond				99.03968		99.02112				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				105.95366		105.94903				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			2.30000	283.74681	2.30000	283.63433				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			2.19000	285.82620	2.19000	285.71373				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			2.91000	272.54125	2.91000	272.42872				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			2.65000	134.31330	2.63000	134.41164				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				99.99982		99.97928				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			2.18000	133.73851	2.16000	133.83869				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.18405		100.16065				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				100.44919		100.42678				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				101.87007		101.84853				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			2.52000	111.49444	2.52000	111.44962				0.00	0	0
Total FRS64 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 FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.44235	104.97509	31.36193			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	35.00475	101.07593	34.91820			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	28.38487	100.44759	28.31507			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	33.43146	100.76967	33.34901			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			2.12500	121.56212	2.12500	121.51451			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			2.29000	117.42351	2.28000	117.47513			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.00438		99.00329			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			2.32000	117.12972	2.31000	117.18109			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				101.47051		101.44641			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			2.39000	357.36882	2.39000	357.22625			0.00	0	0
Total FRS90 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 FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.67533		101.65421			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				101.36212		101.34026			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			7.29500	101.50394	7.42000	101.37779			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			7.87000	102.05006	7.95500	101.88094			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.16000	105.49621	8.23500	105.30335			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			8.77000	104.79666	8.84000	104.53680			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.11000	99.20540	9.17500	98.93011			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.92000	90.07025	9.99000	89.71363			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			10.13500	107.66340	10.20000	107.24483			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			10.55500	93.91257	10.61000	93.55175			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.84000	94.47556	10.90500	94.01052			0.00	0	1,060,000,000
Total FRX30 SPOT									0.00	0	1,060,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX30									0.00	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			10.95000	91.04509	11.02000	90.54781			0.00	0	300,000,000
Total FRX31 SPOT									0.00	0	300,000,000
Total For FRX31									0.00	0	300,000,000
FRX45 On 14/04/2045 Spot Bond			10.47000	77.85272	10.53500	77.36139			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				100.72600		100.70620			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				100.73576		100.71568			0.00	4,000,000,000	1,000,000,000
Total FS1A4 SPOT									0.00	4,000,000,000	1,000,000,000
Total For FS1A4									0.00	4,000,000,000	1,000,000,000
FS1A5 On 20/03/2038 Spot Bond				100.76010		100.73934			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				100.79908		100.77723			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				100.82831		100.80564			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				100.95479		100.92858			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.36588		101.34632			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				101.24403		101.22426			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				101.41591		101.39560			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				101.47148		101.45035			0.00	0	0
Total FS2B1 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 FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.51779		101.49596				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				101.72142		101.69655				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	2.65558	100.00000	2.64914				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	0.44553	100.00000	0.44445				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	14.69646	100.00000	14.66047				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	2.46566	100.00000	2.45962				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	0.41367	100.00000	0.41266				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

Contract 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 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
GBL02 On 15/10/2018 Spot Bond				100.28142		100.25778				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			9.29000	100.66611	9.37500	100.52742				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				101.28619		101.26548				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.32882		101.30742				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				101.34587		101.32418				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				101.45661		101.43313				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				101.59277		101.56706				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				101.67777		101.65067				0.00	0	0
Total GH31D 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 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				101.41132		101.39299				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	10.84275	100.00000	10.81619				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	22.39230	100.00000	22.33747				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	14.40268	100.00000	14.36741				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.08766	100.00000	10.05616				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.02033		100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.02109		100.00000				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.02204		100.00000				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.02336		100.00000				0.00	0	0
Total GRH1C 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 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				101.81288		101.79355				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.42003		101.40030				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				100.99232		100.97115				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				101.51277		101.49065				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				100.68944		100.66823				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.25886		100.23711				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	2,046,200,000
Total GRX01U SPOT										0.00	0	2,046,200,000
Total For GRX01U										0.00	0	2,046,200,000
GSIZ16 On 23/09/2016 Spot Bond				101.68109		101.66093				0.00	0	320,000,000
Total GSIZ16 SPOT										0.00	0	320,000,000
Total For GSIZ16										0.00	0	320,000,000
HCH01 On 25/10/2016 Spot Bond				99.88347		99.85873				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	11.36933	100.00000	11.34178				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				100.93004		100.90883				0.00	0	0
Total HILB02 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 HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				99.88006		99.85995				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				99.67698		99.65675				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				101.48685		101.46849				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				100.25729		100.23892				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.94281	100.00000	8.90348				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	8.94281	100.00000	8.90348				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	9.48665	100.00000	9.44493				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	9.48665	100.00000	9.44493				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	10.18588	100.00000	10.14108				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	10.18588	100.00000	10.14108				0.00	0	0
Total HM1D5U 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 HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.04048	100.00000	10.99193			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.17929		100.15661			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				100.29760		100.27261			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				101.74663		101.72449			0.00	0	0
Total HPF04 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 HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500			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			9.17000	102.75019	9.25500	102.62165			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				101.70293		101.67833			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				101.60116		101.57809			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			8.44000	107.35634	8.51000	107.05411		12,843,148,000,000.00	1,521,700,000	2,265,067,400	
Total HWAY20 SPOT								12,843,148,000,000.00	1,521,700,000	2,265,067,400	
Total For HWAY20								12,843,148,000,000.00	1,521,700,000	2,265,067,400	
HWAY2 On 07/12/2023 Spot Bond			2.07000	288.11559	2.07000	288.00314		0.00	0	2,432,000,000	
Total HWAY23 SPOT								0.00	0	2,432,000,000	
Total For HWAY23								0.00	0	2,432,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.05000	295.00000	2.05000	294.88505		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			2.34000	101.13061	2.34000	101.09034		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			9.94500	96.32686	10.01000	95.78086		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			9.94500	96.22222	10.01000	95.66783		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	54.70455	100.00000	54.57058		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	56.64137	100.00000	56.50415		0.00	0	0	
Total HWF05U 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 HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	38.64373	100.00000	38.55012			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	113.92500	10.00000	113.89500			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			1.68000	123.58013	1.67000	123.63713		69,400,968,000,000.00	41,310,100,000	106,614,194,300	
Total I2025 SPOT								69,400,968,000,000.00	41,310,100,000	106,614,194,300	
Total For I2025								69,400,968,000,000.00	41,310,100,000	106,614,194,300	
I2033 On 28/02/2033 Spot Bond			1.86000	102.60028	1.86000	102.56077		18,228,000,000.00	9,800,000	2,497,833,100	
Total I2033 SPOT								18,228,000,000.00	9,800,000	2,497,833,100	
Total For I2033								18,228,000,000.00	9,800,000	2,497,833,100	
I2038 On 31/01/2038 Spot Bond			1.92000	127.50821	1.92000	127.45899		14,671,104,000,000.00	7,641,200,000	154,009,196,600	
Total I2038 SPOT								14,671,104,000,000.00	7,641,200,000	154,009,196,600	
Total For I2038								14,671,104,000,000.00	7,641,200,000	154,009,196,600	
I2046 On 31/03/2046 Spot Bond			1.94000	127.53105	1.94000	127.48173		808,980,000,000.00	417,000,000	86,484,951,800	
Total I2046 SPOT								808,980,000,000.00	417,000,000	86,484,951,800	
Total For I2046								808,980,000,000.00	417,000,000	86,484,951,800	
I2050 On 31/12/2050 Spot Bond			2.00000	135.64646	2.00000	135.59381		3,334,600,000,000.00	1,667,300,000	23,599,144,500	
Total I2050 SPOT								3,334,600,000,000.00	1,667,300,000	23,599,144,500	
Total For I2050								3,334,600,000,000.00	1,667,300,000	23,599,144,500	
IBL21 On 15/03/2016 Spot Bond			8.20500	101.55882	8.31000	101.49679		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.04000	105.29140	8.12500	105.08250		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.02500	101.74241	8.13000	101.63932		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				99.86073		99.84073		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			1.85000	134.83658	1.85000	134.78481		0.00	0	0	
Total IBL34 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 IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.25000	137.40703	2.23000	137.50962			0.00	0	20,000,000
Total IBL36 SPOT									0.00	0	20,000,000
Total For IBL36									0.00	0	20,000,000
IBL38 On 02/04/2017 Spot Bond				101.00880		100.98815			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			8.16000	101.89881	8.24500	101.69084			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				101.36525		101.34463			0.00	0	500,000,000
Total IBL42 SPOT									0.00	0	500,000,000
Total For IBL42									0.00	0	500,000,000
IBL43 On 15/11/2015 Spot Bond				101.47964		101.46129			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	113.92500	10.00000	113.89500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.84000	100.51300	8.92500	100.26311			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			9.37000	94.78022	9.44000	94.52818			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				100.75052		100.73071			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			8.69000	97.57823	8.77500	97.37611			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			9.31000	101.30710	9.38000	101.01889			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				99.83291		99.81396			0.00	0	50,000,000
Total IBL52 SPOT									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL52										0.00	0	50,000,000
IBL53 On 31/07/2018 Spot Bond				99.02969		99.01015				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.65000	101.42643	7.75500	101.32927				0.00	0	70,000,000
Total IBL54 SPOT										0.00	0	70,000,000
Total For IBL54										0.00	0	70,000,000
IBL55 On 31/07/2018 Spot Bond			8.62000	100.68829	8.70500	100.46171				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				99.87280		99.85149				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				101.48937		101.47011				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			7.81000	102.57614	7.89500	102.45093				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.58000	103.53518	8.66500	103.26854				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			9.80000	104.49530	9.87000	104.07065				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				100.55561		100.53523				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.01854		100.00006				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				99.88064		99.86167				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				99.96154		99.94226				0.00	0	0
Total IBL64 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 IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				99.96067		99.94099				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				100.91271		100.89191				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.98000	131.82082	2.96000	131.91576				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				100.59562		100.57460				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	15.30013	100.00000	15.23284				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				101.46502		101.44431				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.51203		101.49063				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01302	100.00000	0.01299				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.05973		100.12058				0.00	3,200,000,000	800,000,000
Total IDCG01 SPOT										0.00	3,200,000,000	800,000,000
Total For IDCG01										0.00	3,200,000,000	800,000,000
IDCG02 On 22/10/2018 Spot Bond				99.68806		99.74786				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			9.42000	95.89142	9.48500	95.62030				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				101.47508		101.45488				0.00	250,000,000	250,000,000
Total IDCG04 SPOT										0.00	250,000,000	250,000,000

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 IDCG04									0.00	250,000,000	250,000,000
IDCG04 On 24/11/2019 Spot Bond				100.93343		100.91267			0.00	0	3,100,000,000
Total IDCG05 SPOT									0.00	0	3,100,000,000
Total For IDCG05									0.00	0	3,100,000,000
IDCG05 On 24/11/2024 Spot Bond			10.20500	100.21531	10.26000	99.87641		533,721,500,000.00		52,300,000	52,300,000
Total IDCG06 SPOT								533,721,500,000.00		52,300,000	52,300,000
Total For IDCG06								533,721,500,000.00		52,300,000	52,300,000
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.18795	5.00000	101.17437		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	100.10801	5.00000	100.09450		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	100.46896	4.00000	100.45803		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	100.10827	4.00000	100.09744		0.00		0	0
Total IDCP06 SPOT								0.00		0	0
Total For IDCP06								0.00		0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	59.69573	100.00000	59.55110		0.00		0	0
Total IDW01U SPOT								0.00		0	0
Total For IDW01U								0.00		0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	59.57588	100.00000	59.43156		0.00		0	0
Total IDW02U SPOT								0.00		0	0
Total For IDW02U								0.00		0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	59.57588	100.00000	59.43156		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	102.23025	9.20000	102.20546		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	8.10573	100.00000	8.08588		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				99.71778		99.69090		0.00		0	0
Total IN09 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 IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.07350	100.00000	21.02245				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	23.61926	100.00000	23.56204				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	2.05071	100.00000	2.04678				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.10322	100.00000	9.08117				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	10.96311	100.00000	10.93655				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	10.99768	100.00000	10.97104				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	10.72541	100.00000	10.70167				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	40.34570	100.00000	40.24797				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	11.81899	100.00000	11.78169				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	15.82711	100.00000	15.77716				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	89.14910	100.00000	88.93933				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	51.58363	100.00000	51.28570				0.00	0	0
Total IN315U 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 IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	73.86893	100.00000	73.57696				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	37.18070	100.00000	36.96596				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	27.44059	100.00000	27.28211				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	20.94719	100.00000	20.82621				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	82.02247	100.00000	81.83857				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	98.48098	100.00000	98.22182				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	52.36471	100.00000	51.96296				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	52.36471	100.00000	51.96296				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.65000	99.90899	6.65000	99.89080				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	99.65503	6.65000	99.63694				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			6.65000	99.52853	6.65000	99.51049				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	99.39789	6.70000	99.37976				0.00	0	0
Total INA549 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 INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.70000	99.27111	6.70000	99.25302				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	98.62199	6.80000	98.60388				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	98.49532	6.80000	98.47725				0.00	0	0
Total INA602 SPOT										0.00	0	0
Total For INA602										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.80000	98.36896	6.80000	98.35094				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.85185	101.24345	10.86167	101.21081				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			10.85185	100.85123	10.86167	100.81873				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				100.86181		100.83749				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.84616		100.82230				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	100.42033	6.50000	100.40278				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				100.88139		100.85670				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				100.89321		100.87226				0.00	0	0
Total ING204 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 ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.29478		100.27508			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	113.92500	10.00000	113.89500			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				100.82404		100.80031			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				100.47585		100.45411			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				102.33833		102.31948			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				103.36336		103.34247			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.20325		102.17469			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.19064		100.16287			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total IP276U SPOT									0.00	0	0
Total For IP276U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500			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				100.30439		100.28254			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				100.30816		100.28604			0.00	0	0
Total IPF03 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 IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.20500	101.13458	8.31000	100.96948				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				100.55449		100.53321				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				100.56718		100.54542				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				100.57567		100.55358				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.25389		100.23254				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				100.26628						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.25883		100.23707				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				101.65082		101.63248				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			9.77000	102.37478	9.83500	102.07741				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			8.73000	102.58541	8.81500	102.41205				0.00	0	1,360,000,000
Total IPL6 SPOT										0.00	0	1,360,000,000
Total For IPL6										0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.47648		100.45492				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				100.33495		100.31261				0.00	0	0
Total IPL8 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 IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.18270		101.16175			0.00	500,000,000	500,000,000
Total IPL9 SPOT									0.00	500,000,000	500,000,000
Total For IPL9									0.00	500,000,000	500,000,000
IV015 On 20/09/2022 Spot Bond				102.02029		101.99698			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				101.24747		101.22291			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			2.93000	133.25862	2.91000	133.23624			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.62000	153.96817	3.60500	154.05511			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				100.60779		100.58353			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.36545		100.34108			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.15992		100.13688			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.04669		101.02275			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.74888		98.72582			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.68000	112.43912	3.67000	112.43549			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			3.68000	112.43912	3.67000	112.43549			0.00	0	0
Total IV030A 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 IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.17310		101.14796			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				101.52099		101.49590			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.29683	100.00000	9.25595			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			10.37000	107.12945	10.45500	106.90778			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				101.49432		101.46881			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	146.61009	3.70500	146.77422			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.65000	99.90899	6.65000	99.92718			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		345,800,000,000.00	52,000,000,000	26,000,000,000	
Total IVA545 SPOT								15,800,000,000,000.00	52,000,000,000	26,000,000,000	
Total For IVA545								15,800,000,000,000.00	52,000,000,000	26,000,000,000	
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	

Contract 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 IVA601										0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.80000	98.69453	6.80000	98.69453				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.80000	98.56766	100.00000	80.75221			100,640,000,000,000.00	14,800,000,000	14,800,000,000	
Total IVA603 SPOT									10,640,000,000,000.00	14,800,000,000	14,800,000,000	
Total For IVA603									10,640,000,000,000.00	14,800,000,000	14,800,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500				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				99.98090		99.96180				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.45630		100.43571				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.36042		101.34094				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				101.46329		101.44091				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				101.21952		101.19861				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				100.32633		100.30450				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				100.32835		100.30639				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				100.33239		100.31016				0.00	0	0
Total IVC019 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 IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.31420		100.29319			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.17373		100.15162			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				99.95966		99.93944			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				100.78941		100.76784			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				101.48833		101.46792			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				101.22388		101.20464			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.21206		101.19302			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				100.49262		100.47038			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.01950		100.00009			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				100.73576		100.71568			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				100.59255		100.57083			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				100.60713		100.58487			0.00	0	0
Total IVC034 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 IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.60712		100.58486				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			9.18000	102.91464	9.26500	102.62617				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	16.09822	100.00000	16.06279				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	11.35055	100.00000	11.32305				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			9.44000	101.99478	9.50500	101.68703				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				99.95868		99.93805				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.84470		100.82564				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			7.68500	100.00000	7.79000	99.97867				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				101.87171		101.84955				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				101.51290		101.49079				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				101.21454		101.19249				0.00	0	0
Total IVC050 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 IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				99.85067		99.82927			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				101.61238		101.59207			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				101.75952		101.73724			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				101.13403		101.11350			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				100.66791		100.64514			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				99.96099		99.94144			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				100.49192		100.46971			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.00911		100.98851			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				99.87374		99.85256			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				100.59663		100.57372			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				101.62125		101.59986			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				101.92765		101.90443			0.00	0	0
Total IVC063 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 IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.95383		100.93152				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.07742		101.05489				0.00	0	700,000,000
Total IVC065 SPOT										0.00	0	700,000,000
Total For IVC065										0.00	0	700,000,000
IVC066 On 18/09/2016 Spot Bond				100.82816		100.80731				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				99.85112		99.82620				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				99.93718		99.91617				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.17267		100.15000				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	93.63868	100.00000	93.40102				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.00476		100.98194				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				101.11038		101.08869				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				100.99305		100.97036				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				101.13093		101.10802				0.00	0	0
Total KAP003 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 KAP003										0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	99.18478	100.00000	98.91599				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				101.36800		101.34360				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				99.85027		99.82522				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				102.31350		102.28621				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			8.75500	134.68937	8.81000	134.15926				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.65156		100.63098				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.95048		100.92937				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				101.13966		101.11954				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				100.77725		100.75646				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				100.27081		100.24943				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.34000	101.60451	10.41000	101.35152				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	101.63646	9.71000	101.61028				0.00	0	0
Total LBK12U 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 LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				99.87801		99.85756				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			8.70000	99.86423	8.78500	99.70383				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			8.89000	97.80834	8.97500	97.60569				0.00	0	250,000,000
Total LGL03 SPOT										0.00	0	250,000,000
Total For LGL03										0.00	0	250,000,000
LGL04 On 14/08/2020 Spot Bond			10.01000	98.65721	10.08000	98.37466				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				101.04649		101.02254				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				101.33726		101.30648				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.20500	104.24858	8.31000	104.21115				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				101.45327		101.41975				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				101.07724		101.05471				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				101.91119		101.88119				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				101.48998		101.46857				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				101.52973		101.50683				0.00	0	0
Total LRFB1 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 LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.63544		101.61094				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				101.47411		101.45415				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				100.84123		100.82150				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				99.69476		99.67681				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				99.20903		99.19105				0.00	0	0
Total MAQ075 SPOT										0.00	0	0
Total For MAQ075										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				98.51513		98.49724				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				101.09602		101.07773				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				101.10346		101.08505				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				101.66304		101.64638				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				101.77563		101.75801				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				100.74878		100.72085				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				100.50775		100.48822				0.00	0	0
Total MBC026 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 MBC026									0.00	0	0
MBF03: On 01/10/2017 Spot Bond				101.08542		101.06480			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				100.66206		100.64253			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				101.06055		101.04128			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				101.39197		101.37244			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				100.02209		100.00155			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				101.60453		101.58537			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				101.59051		101.57085			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				100.97674		100.95725			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				100.30276		100.28258			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				100.29684		100.27553			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				101.49591		101.47537			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				100.54227		100.52130			0.00	0	0
Total MBF047 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 MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.55565		100.53527				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	86.66667	100.00000	86.46081				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	27.67648	100.00000	27.60943				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	26.83637	100.00000	26.77137				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	26.90802	100.00000	26.84284				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.81697	100.00000	23.75928				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	38.92595	100.00000	38.83165				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				99.96147		99.94219				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			8.84000	100.83804	8.92500	100.56417				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			8.86000	100.41795	8.94500	100.14506				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				100.45778		100.43688				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				102.36772		102.34560				0.00	0	0
Total MEFSA4 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 MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.47280		102.44971				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			7.97500	101.05398	8.06000	100.95628				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			8.83000	104.26108	8.91500	104.00261				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			9.69500	104.51385	9.76000	104.18721				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				100.73086		100.71092				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.75524		100.73462				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			9.69000	102.83474	9.76000	102.58038				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			8.90000	103.39453	8.98500	103.24615				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0
Total For MIIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.26596		100.24692				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				102.07847		102.05886				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				100.86124		100.84010				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			9.57000	103.13327	9.63500	102.83472				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.59207		100.56944				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.40500	101.68583	11.46000	101.33753				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.83000	102.34987	10.90000	101.99001				0.00	0	1,000,000,000
Total MMIG05 SPOT										0.00	0	1,000,000,000
Total For MMIG05										0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	36.77074	100.00000	36.68068				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			8.60000	103.27286	8.68500	103.12495				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.59000	105.29598	8.67500	105.13675				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	8.22155	100.89771	8.20147				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	8.32320	100.61875	8.30293				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

Contract 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 N4A405										0.00	0	0
N4A405 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				100.70332		100.68365				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				100.75154		100.73051				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				100.76118		100.73988				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.86603		100.84177				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				100.95331		100.92658				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	11.61832	100.00000	11.58987				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	12.43874	100.00000	12.40828				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			9.95000	95.17290	10.02000	94.81823				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			9.57000	103.21297	9.63500	102.94620				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			7.73000	101.16624	7.83500	101.07075				0.00	0	0
Total NBK10A 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 NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.37000	101.88123	9.44000	101.58105			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.02000	102.47387	9.08500	102.17377			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.50000	102.30757	9.57000	101.88008			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				102.09155		102.07234			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.38000	102.73566	9.44500	102.43030			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.62000	97.96382	9.68500	97.64497			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				102.18396		102.16443			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			10.36500	96.48551	10.42000	96.14822			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK16I On 25/07/2016 Spot Bond				99.91028		99.89183			0.00	200,000,000	100,000,000
Total NBK16B SPOT									0.00	200,000,000	100,000,000
Total For NBK16B									0.00	200,000,000	100,000,000
NBK17/ On 22/04/2026 Spot Bond			10.53500	96.47177	10.59000	96.11002			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				101.24665		101.22783			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			9.32000	103.50789	9.39000	103.22574			0.00	0	0
Total NBK18A 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 NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.55188		100.53207				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19J On 01/06/2022 Spot Bond			9.77000	103.25894	9.83500	102.92301				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				100.19436		100.17409				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20K On 01/06/2026 Spot Bond			10.60500	102.63120	10.66000	102.26148				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.65852		100.63781				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21L On 21/07/2027 Spot Bond			10.80500	101.64752	10.86000	101.26118				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				101.56055		101.53995				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				101.58153		101.56131				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				101.62302		101.60225				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				101.66498		101.64396				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				101.73694		101.71464				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.02846		100.08571				0.00	0	0
Total NBK26B 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 NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.17552		101.15501			0.00	200,000,000	200,000,000
Total NBK27B SPOT									0.00	200,000,000	200,000,000
Total For NBK27B									0.00	200,000,000	200,000,000
NBK3A On 09/09/2019 Spot Bond			8.84000	109.68132	8.92500	109.36803			0.00	0	2,411,523,300
Total NBK3A SPOT									0.00	0	2,411,523,300
Total For NBK3A									0.00	0	2,411,523,300
NBK4 On 28/10/2024 Spot Bond			10.93000	39.30388	10.98500	39.11771			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.18531		100.16172			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			7.77500	101.48072	7.88000	101.41763			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.71353		100.69288			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				99.37172		99.35324			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				101.17722		101.15629			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.02038		100.00002			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				99.95881		99.93818			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				95.93001		95.91090			0.00	0	0
Total NCLN69 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.60073		101.57871				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				100.78690		100.76539				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				100.93954		100.91755				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				100.72400		100.70425				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				100.70622		100.68647				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.70573		100.68600				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				99.94243		99.92322				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				100.80932		100.78666				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.10000	104.18324	10.15500	103.84265				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				100.80451		100.78198				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			10.13500	103.02123	10.19000	102.68358				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				100.80932		100.78666				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.73034		100.70990				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				100.74848		100.72805				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				100.81701		100.79414				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				100.82664		100.80349				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				101.18038		101.15864				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.39316		100.37121				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				100.80643		100.78385				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				100.41640		100.39452				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				100.02341		100.00010				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				100.14479		100.12076				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			10.04000	101.81746	10.12500	101.54570				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				97.74411		97.72018				0.00	0	0
Total NED16 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 NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				104.62288		104.59742				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				107.58256		107.55384				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				100.70159		103.00637				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.24000	103.77375	11.31000	103.49347				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				100.39638		100.37760				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	121.14540	9.44500	121.11502				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	113.92500	10.00000	113.89500				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			2.20000	176.44466	2.20000	176.37518				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			2.54000	115.00025	2.53000	115.04979				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	192.86290	3.45000	192.78645				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			2.93000	111.33126	2.92000	111.37768				0.00	0	0
Total NILB13 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 NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.21000	144.47301	3.19500	144.64545				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	156.05381	3.10500	156.23341				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			8.74000	104.71602	8.81000	104.42090				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.37000	105.78823	9.44000	105.49795				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.73376		101.71533				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.26276		101.24356				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				101.30641		101.28652				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				101.28025		101.26077				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				101.35700		101.33631				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.57000	107.05140	9.64000	106.67511				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				101.33258		101.31227				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				101.31514		101.29511				0.00	0	0
Total NQ1B16 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 NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.43189		101.41000				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			9.77000	105.82518	9.84000	105.53610				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				101.35002		101.32944				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				101.35875		101.33803				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				101.50683		101.48376				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.68102		101.65518				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				101.57482		101.55067				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				101.38491		101.36377				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			8.63000	114.61361	8.71500	114.34700				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			9.47000	113.88063	9.53500	113.49567				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			2.09500	179.86791	2.09500	179.79761				0.00	0	9,750,000,000
Total NRA023 SPOT										0.00	0	9,750,000,000
Total For NRA023										0.00	0	9,750,000,000
NRA02: On 30/11/2028 Spot Bond			10.90500	114.22469	10.96000	113.78800				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000

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 NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				102.00377		101.98368				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				100.79008		100.76848				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.20771		101.18725				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				101.16818		101.14716				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				99.99985		99.97892				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.48682		101.46244				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				101.83740		101.80620				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	18.90913	100.00000	18.86332				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.69500	100.00000	7.80000	99.97863				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				101.85060		101.82739				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			9.89000	101.74015	9.96000	101.48597				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.03612		101.01250				0.00	0	0
Total OML04 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 OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.10000	99.81584	10.16500	99.56436			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			10.68000	99.41726	10.75000	99.07414			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			11.35500	98.84412	11.41000	98.50679		851,625,000,000.00		75,000,000	1,000,000,000
Total OML07 SPOT								851,625,000,000.00		75,000,000	1,000,000,000
Total For OML07								851,625,000,000.00		75,000,000	1,000,000,000
OML08 On 14/09/2025 Spot Bond				101.01525		100.99199			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.67000	102.36368	10.74000	101.99730			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			11.25500	101.87091	11.31000	101.51651			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	63.38208	100.00000	63.22854			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	113.92500	10.00000	113.89500			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				101.03724		101.01694			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				99.84226		99.82258			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				101.55574		101.53465			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				101.07646		101.05664			0.00	0	0
Total PMM20 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 PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				101.15471		101.13419				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.66745		100.64706				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.06099		100.03953				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.04808		100.02780				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.67000	103.97710	9.73500	103.67028				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				99.99978		99.98045				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				99.99976		99.98019				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				99.99972		99.97961				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				99.99955		99.97713				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				99.99950		99.97655				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				99.86145		99.83933				0.00	0	0
Total PTH01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.17500	44.34038	8.23000	44.09351			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			6.70500	107.28123	6.81000	107.16851		614,540,628,526,500.00	91,654,083,300	162,459,816,600	
Total R159 SPOT								14,540,628,526,500.00	91,654,083,300	162,459,816,600	
Total For R159								14,540,628,526,500.00	91,654,083,300	162,459,816,600	
R159P On 15/09/2016 Spot Bond			6.53500	94.47025	6.64000	94.36840			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			8.35500	119.01620	8.41000	118.55598		422,946,740,367,000.00	2,205,020,555,400	1,799,235,845,800	
Total R186 SPOT								2,946,740,367,000.00	205,020,555,400	799,235,845,800	
Total For R186								2,946,740,367,000.00	205,020,555,400	799,235,845,800	
R187P On 21/12/2026 Spot Bond			8.09500	41.27858	8.15000	41.02708			0.00	0	0
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.01500	38.48748	8.07000	38.23275			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			1.69000	295.51217	1.69000	295.39989		2,457,767,000,000.00	1,454,300,000	15,534,395,500	
Total R197 SPOT								2,457,767,000,000.00	1,454,300,000	15,534,395,500	
Total For R197								2,457,767,000,000.00	1,454,300,000	15,534,395,500	
R202 On 07/12/2033 Spot Bond			1.80500	242.11245	1.80500	242.01971		1,165,941,194,000.00	645,950,800	184,380,762,200	
Total R202 SPOT								1,165,941,194,000.00	645,950,800	184,380,762,200	
Total For R202								1,165,941,194,000.00	645,950,800	184,380,762,200	
R2023 On 28/02/2023 Spot Bond			8.10000	99.29478	8.17000	98.89646		929,323,690,000,000.00	361,644,900,000	356,997,316,600	
Total R2023 SPOT								2,932,690,000,000.00	361,644,900,000	356,997,316,600	
Total For R2023								2,932,690,000,000.00	361,644,900,000	356,997,316,600	
R203 On 15/09/2017 Spot Bond			7.04000	103.04050	7.12500	102.87107		213,217,920,000,000.00	456,423,000,000	1,161,210,881,400	
Total R203 SPOT								13,217,920,000,000.00	456,423,000,000	1,161,210,881,400	
Total For R203								13,217,920,000,000.00	456,423,000,000	1,161,210,881,400	
R2030 On 31/01/2030 Spot Bond			8.78000	95.61644	8.83500	95.17251		778,712,104,000,000.00	202,586,800,000	880,732,001,100	
Total R2030 SPOT								8,712,104,000,000.00	202,586,800,000	380,732,001,100	
Total For R2030								8,712,104,000,000.00	202,586,800,000	380,732,001,100	
R2032 On 31/03/2032 Spot Bond			8.86500	95.32879	8.92500	94.81388		079,508,780,000,000.00	121,772,000,000	290,769,384,200	
Total R2032 SPOT								9,508,780,000,000.00	121,772,000,000	290,769,384,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									9,508,780,000,000.00	121,772,000,000	290,769,384,200
R2035 On 28/02/2035 Spot Bond			8.99500	100.28563	9.06500	99.63317			425,951,500,000,000.00	269,700,000,000	634,415,000,000
Total R2035 SPOT									5,951,500,000,000.00	269,700,000,000	634,415,000,000
Total For R2035									5,951,500,000,000.00	269,700,000,000	634,415,000,000
R2037 On 31/01/2037 Spot Bond			9.04500	96.90240	9.11500	96.25270			399,487,448,500,000.00	265,283,300,000	512,232,362,700
Total R2037 SPOT									9,487,448,500,000.00	265,283,300,000	512,232,362,700
Total For R2037									9,487,448,500,000.00	265,283,300,000	512,232,362,700
R204 On 21/12/2018 Spot Bond			7.41000	104.41348	7.49500	104.15537			165,484,675,198,000.00	292,238,147,800	456,809,462,700
Total R204 SPOT									5,484,675,198,000.00	292,238,147,800	456,809,462,700
Total For R204									5,484,675,198,000.00	292,238,147,800	456,809,462,700
R2040 On 31/01/2040 Spot Bond			9.07000	101.44522	9.14000	100.74609			571,345,000,000,000.00	283,500,000,000	169,200,000,000
Total R2040 SPOT									1,345,000,000,000.00	283,500,000,000	169,200,000,000
Total For R2040									1,345,000,000,000.00	283,500,000,000	169,200,000,000
R2044 On 31/01/2044 Spot Bond			9.10500	98.48402	9.17000	97.82739			030,219,319,000,000.00	552,467,800,000	549,923,316,800
Total R2044 SPOT									0,219,319,000,000.00	552,467,800,000	549,923,316,800
Total For R2044									0,219,319,000,000.00	552,467,800,000	549,923,316,800
R2048 On 28/02/2048 Spot Bond			9.08500	97.87779	9.15000	97.20317			250,353,185,353,000.00	357,771,401,800	458,351,566,900
Total R2048 SPOT									0,353,185,353,000.00	357,771,401,800	458,351,566,900
Total For R2048									0,353,185,353,000.00	357,771,401,800	458,351,566,900
R207 On 15/01/2020 Spot Bond			7.69000	100.47252	7.76000	100.20627			606,673,121,800,000.00	599,047,220,000	860,406,602,700
Total R207 SPOT									6,673,121,800,000.00	599,047,220,000	860,406,602,700
Total For R207									6,673,121,800,000.00	599,047,220,000	860,406,602,700
R208 On 31/03/2021 Spot Bond			7.87000	95.61985	7.93500	95.32581			363,229,904,688,000.00	300,283,342,400	458,930,354,600
Total R208 SPOT									3,229,904,688,000.00	300,283,342,400	458,930,354,600
Total For R208									3,229,904,688,000.00	300,283,342,400	458,930,354,600
R209 On 31/03/2036 Spot Bond			8.96500	75.21750	9.03000	74.71645			802,937,731,000,000.00	312,653,400,000	791,618,111,100
Total R209 SPOT									2,937,731,000,000.00	312,653,400,000	791,618,111,100
Total For R209									2,937,731,000,000.00	312,653,400,000	791,618,111,100
R210 On 31/03/2028 Spot Bond			1.72000	180.94325	1.70500	181.16458			5,755,120,000,000.00	3,346,000,000	61,741,769,400
Total R210 SPOT									5,755,120,000,000.00	3,346,000,000	61,741,769,400
Total For R210									5,755,120,000,000.00	3,346,000,000	61,741,769,400
R211 On 31/01/2017 Spot Bond			1.15000	136.00570	1.15000	135.95604			181,700,000,000.00	158,000,000	69,712,104,600
Total R211 SPOT									181,700,000,000.00	158,000,000	69,712,104,600
Total For R211									181,700,000,000.00	158,000,000	69,712,104,600
R212 On 31/01/2022 Spot Bond			1.68000	141.95725	1.66000	142.06615			379,848,000,000.00	226,100,000	180,890,076,600
Total R212 SPOT									379,848,000,000.00	226,100,000	180,890,076,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									379,848,000,000.00	226,100,000	180,890,076,600
R213 On 28/02/2031 Spot Bond			8.83000	85.86604	8.89000	85.40292			577,682,693,311,000.00	178,673,011,700	437,458,816,500
Total R213 SPOT									77,682,693,311,000.00	178,673,011,700	437,458,816,500
Total For R213									77,682,693,311,000.00	178,673,011,700	437,458,816,500
R214 On 28/02/2041 Spot Bond			9.02000	76.05674	9.08500	75.53007			177,562,398,000,000.00	241,414,900,000	891,144,227,500
Total R214 SPOT									7,562,398,000,000.00	241,414,900,000	391,144,227,500
Total For R214									7,562,398,000,000.00	241,414,900,000	391,144,227,500
R229C On 15/03/2016 Spot Bond			6.52500	97.55837	6.63000	97.50278			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			6.53500	94.47025	6.64000	94.36840			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.54500	99.02340	6.65000	98.99003			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			6.52500	95.91068	6.63000	95.83022			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			6.58500	92.81840	6.69000	92.69330			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.01500	89.24519	7.10000	89.10736			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			7.06500	86.13149	7.15000	85.96310			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			7.41500	82.45130	7.50000	82.25588			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			7.39500	79.55201	7.48000	79.33098			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			7.37500	76.76949	7.46000	76.52484			0.00	0	0
Total R335C 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 R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.36500	74.06893	7.45000	73.80265				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			7.65000	70.53149	7.72000	70.29619				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			7.63000	68.00048	7.70000	67.75080				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			7.79000	64.93389	7.85500	64.69117				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.76000	62.61063	7.82500	62.35711				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			7.73000	60.38795	7.79500	60.12463				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			7.70000	58.26102	7.76500	57.98883				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			7.66000	56.26670	7.72500	55.98631				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			7.62000	54.36161	7.68500	54.07380				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			8.29500	49.50685	8.35000	49.27022				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			8.25500	47.70268	8.31000	47.46216				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			8.21500	45.98196	8.27000	45.73804				0.00	0	0
Total R347C 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 R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.17500	44.34038	8.23000	44.09351				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			8.13500	42.77386	8.19000	42.52448				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.09500	41.27858	8.15000	41.02708				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.05500	39.85093	8.11000	39.59765				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.01500	38.48748	8.07000	38.23275				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				101.32914		101.30508				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				102.25399		102.22755				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				101.07020		101.04576				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.15374		101.12956				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	31.14950	100.00000	31.07404				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	21.12467	100.00000	21.07350				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	42.98629	100.00000	42.88100				0.00	0	0
Total RCSB3U 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 RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	98.87641	100.00000	98.61414			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	42.94437	100.00000	42.83920			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	22.37964	100.00000	22.32543			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	29.76924	100.00000	29.69247			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.05484	100.00000	9.02945			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.48890	100.00000	21.43348			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	16.44342	100.00000	16.40101			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	10.24880	100.00000	10.22237			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.00481		100.98337			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				100.86203		100.84191			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				101.32887		101.30757			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				101.39523		101.37282			0.00	0	0
Total RDFB05 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 RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.25194		101.23258				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				100.68220		100.66200				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				101.21112		101.19162				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				101.26060		101.24030				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				99.99999		99.98120				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				100.41467		100.39485				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				101.50391		101.48193				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				101.29389		101.27459				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.14784		100.12624				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				101.19817		101.16997				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				100.63823		100.60905				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	22.88966	100.00000	22.83359				0.00	0	0
Total RES01U 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 RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	14.56458	100.00000	14.52891				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	11.19026	100.00000	11.16286				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	9.89938	100.00000	9.87513				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				102.28321		102.26229				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.82583		101.80454				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				101.28589		101.26549				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				100.41025		100.30356				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				101.54216		101.52183				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.11177		101.08996				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				100.15060		100.12861				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				90.12377		90.07082				0.00	0	0
Total RP005 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 RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				95.95486		95.88475				0.00	0	3,100,000,000
Total RP007 SPOT										0.00	0	3,100,000,000
Total For RP007										0.00	0	3,100,000,000
RP008 On 30/04/2016 Spot Bond				95.57239		95.49840				0.00	0	3,100,000,000
Total RP008 SPOT										0.00	0	3,100,000,000
Total For RP008										0.00	0	3,100,000,000
RP013 On 27/09/2016 Spot Bond				100.90216		100.87124				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.14848		84.12203				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				100.16898		100.11225				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	104.58158	12.35000	104.54752				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	17.45817	100.00000	17.41588				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				101.53961		101.51555				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	9.87852	100.00000	9.85432				0.00	0	1,200,000,000
Total RPP01U SPOT										0.00	0	1,200,000,000
Total For RPP01U										0.00	0	1,200,000,000
RPP04U On 07/10/2016 Spot Bond			100.00000	53.74491	100.00000	53.61471				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	98.92473	100.00000	98.65952				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	12.87749	100.00000	12.84628				0.00	0	0
Total RPP08U 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 RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	46.41379	100.00000	46.30135				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				107.43929		107.39038				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				57.93459		57.96259				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.24000	103.24604	9.30500	102.94082				0.00	0	770,000,000
Total RW21 SPOT										0.00	0	770,000,000
Total For RW21										0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.62000	102.98097	9.69000	102.56847				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			10.18000	104.33251	10.24000	103.87471				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				98.98325		98.94331				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			7.90500	107.52471	8.01000	107.39304				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500				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				102.37021		102.34930				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			9.29000	104.57935	9.37500	104.39397				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.67113		100.65112				0.00	0	0
Total SBK15 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 SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.34087		100.31764				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				98.84043		98.81885				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				97.69342		97.67370				0.00	0	100,000,000
Total SBK18 SPOT										0.00	0	100,000,000
Total For SBK18										0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.02195		100.00011				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				101.48323		101.45666				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				99.63520		99.61056				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				101.79697		101.77023				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			11.70000	104.12026	11.77000	103.77444			877,500,000,000.00		75,000,000	2,150,000,000
Total SBK23 SPOT									877,500,000,000.00		75,000,000	2,150,000,000
Total For SBK23									877,500,000,000.00		75,000,000	2,150,000,000
SBK24 On 19/10/2025 Spot Bond				100.21418		100.18695				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.91000	99.28032	8.99500	99.07424				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			8.44000	100.61208	8.52500	100.44404				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				100.89144		100.87063				0.00	0	0
Total SBN45 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 SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.49496		100.47261				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.97000	102.45553	8.05500	102.28434				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				100.36925		100.35184				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.75777		100.73645				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				101.64136		101.61811				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			9.64500	105.76975	9.71000	105.46039				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.25500	103.19126	10.31000	102.81747				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.66250		101.63960				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				101.72628		101.70606				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.19025		102.16876				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			8.67000	104.35178	8.75500	104.07023				0.00	0	370,000,000
Total SBS25 SPOT										0.00	0	370,000,000
Total For SBS25										0.00	0	370,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	33.81795	100.00000	33.74351				0.00	0	0
Total SBS26U 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 SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.64000	104.60372	9.71000	104.17635				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				99.92574		99.90740				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			8.71000	103.17427	8.79500	102.89093				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.26500	90.30003	10.32000	89.95797				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				99.94721		99.92751				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.00500	102.14801	10.06000	101.75243				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				100.74065		100.72044				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				100.76016		100.73940				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			10.15500	100.71662	10.21000	100.37318				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.12565		100.10648				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				99.87190		99.85214				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			8.99000	98.40400	9.06000	98.14279				0.00	0	0
Total SBS37 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 SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.39500	94.55435	10.45000	94.22345			0.00	0	530,000,000
Total SBS38 SPOT									0.00	0	530,000,000
Total For SBS38									0.00	0	530,000,000
SBS39 On 29/01/2030 Spot Bond			11.08000	92.63532	11.14000	92.21516			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.64000	99.13541	9.70500	98.82616			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.24500	106.23493	7.35000	106.14212			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.30000	283.74681	2.30000	283.63433			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.76000	134.98609	1.76000	134.93459			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	31.35227	100.00000	31.27548			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	36.32266	100.00000	36.23370			0.00	0	0
Total SHF01 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 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			2.42000	133.89504	2.42000	133.84157				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	100.42033	6.50000	100.40278				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.96980		101.94851				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				101.86938		101.84728				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			8.54000	103.16906	8.62500	103.01503				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.07452		102.05224				0.00	0	30,600,000
Total SHS06 SPOT										0.00	0	30,600,000
Total For SHS06										0.00	0	30,600,000
SHS07 On 10/04/2016 Spot Bond				100.41819		100.39677				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				100.73227		100.71178				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	38.73758	100.00000	38.64373				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	113.92500	10.00000	113.89500				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				100.94179		100.92031				0.00	0	0
Total SHS12 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 SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.20507		101.18398				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	54.83886	100.00000	54.70455				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	60.21839	100.00000	60.07091				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	44.08285	100.00000	43.97605				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			9.38000	102.60016	9.46500	102.43003				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				100.18396		100.16092				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				101.46296		101.44057				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				100.61831		100.59648				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				100.64088		100.61823				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			9.77000	103.41727	9.83500	103.15082				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				100.62462		100.60217				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			7.95500	103.17383	8.06000	103.07060				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.06000	100.82928	9.14500	100.59977			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			8.44000	100.61208	8.52500	100.44404			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				101.42164		101.40091			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.76678		101.74628			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				101.37757		101.35670			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				101.41387		101.39244			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				99.50513		99.48313			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			8.14000	104.11412	8.22500	104.03625			0.00	0	20,000,000
Total SSA01 SPOT									0.00	0	20,000,000
Total For SSA01									0.00	0	20,000,000
SSA04 On 16/04/2016 Spot Bond				100.33435		100.31385			0.00	0	400,000,000
Total SSA04 SPOT									0.00	0	400,000,000
Total For SSA04									0.00	0	400,000,000
SSA05 On 16/04/2018 Spot Bond				100.23559		100.21377			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			9.54500	94.93423	9.61000	94.68580			0.00	0	760,000,000
Total SSA06 SPOT									0.00	0	760,000,000
Total For SSA06									0.00	0	760,000,000
SSN00 On 01/03/2017 Spot Bond				101.28216		101.25972			0.00	0	0
Total SSN001 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 SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.67968		100.65650				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.02107		100.00004				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			9.44000	89.26712	9.50500	88.99284				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.44000	89.26712	9.50500	88.99284				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.11000	95.63442	9.18000	95.38024				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.88627		100.86391				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.92000	101.50514	8.00500	101.33659				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.43000	116.05950	2.42000	116.10996				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.72000	100.83311	8.80500	100.58255				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.42715	8.50000	101.40397				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.39500	104.32787	10.45000	103.93980				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.12631		101.10631				0.00	0	0
Total SSN018 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 SSN018									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.70000	73.48991	10.76000	73.11612			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.13157		100.02362			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.22685		100.20619			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.73530		100.71251			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 16/10/2019 Spot Bond				100.25242		100.22942			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.74730		100.72134			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 24/05/2017 Spot Bond				101.40393		101.38166			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.90005		100.87736			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				101.25928		101.23683			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	99.98180			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				99.98179		99.96358			0.00	0	0
Total SY1255 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 SY1255										0.00	0	0
SY125E On 03/11/2015 Spot Bond				99.87250		99.85429				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				99.63778		99.61967				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125E On 17/11/2015 Spot Bond				99.61873		99.60057				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125E On 17/11/2015 Spot Bond				99.61910		99.60096				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				99.59996		99.58177				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY126Z On 26/02/2016 Spot Bond				101.18155		101.16223				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY126C On 08/12/2015 Spot Bond				99.23587		99.21767				0.00	1,200,000,000	600,000,000
Total SY1263 SPOT										0.00	1,200,000,000	600,000,000
Total For SY1263										0.00	1,200,000,000	600,000,000
SY1264 On 10/12/2015 Spot Bond				99.19977		99.18158				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY126E On 17/12/2015 Spot Bond				99.07155		99.05334				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY126E On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.00500	100.61917	9.06000	100.23976				0.00	0	0
Total SZ25 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 SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				101.40479		101.38351				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				101.48559		101.46389				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			9.34000	100.64355	9.41000	100.39938				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	94.78639	100.00000	94.54642				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.15837		100.13831				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				99.88969		99.87120				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				100.95532		100.93517				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				100.70651		100.68725				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				100.29992		100.27977				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				101.32526						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	95.45876	100.00000	95.21400				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				99.98039		99.96079				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				99.98025		99.96052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.44401		100.42295				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.45470		100.43312				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			7.60500	102.91771	7.71000	102.82042				0.00	0	50,000,000
Total TFS84 SPOT										0.00	0	50,000,000
Total For TFS84										0.00	0	50,000,000
TH10A On 18/10/2038 Spot Bond				100.16498		100.14433				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.16922		100.14803				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	102.13037	7.83000	102.10906				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				100.16265		100.14229				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				100.16794		100.14692				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	102.01162	7.39000	101.99151				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				100.16265		100.14229				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				100.16794		100.14692				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	101.94951	7.16000	101.93002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.17830		100.15597				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.17746		100.15524				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.19769		100.17294				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.19976		100.17453				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.27692		100.24222				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.26761		100.23407				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.16244		100.14210				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.16922		100.14803				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	102.37290	8.73000	102.34913				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				99.92364		99.90256				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.16794		100.14692				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.88000	100.61380	8.96500	100.39014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				99.77697		99.75601				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				100.17219		100.15041				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				100.17872		100.15635				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				100.17640		100.15432				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.17995		100.15720				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.19727		100.17256				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.20127		100.17585				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.19374		100.16926				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.26242		100.22955				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.26326		100.23028				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.26557		100.23212				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.38665		101.36564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.43202		101.41031				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			9.29000	101.26704	9.36000	101.02182				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				101.40479		101.38351				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				101.46830		101.44604				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.20000	99.44753	9.27000	99.20495				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				101.41257		101.39198				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				101.48559		101.46389				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			9.31000	98.33866	9.38000	98.09800				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				101.54990		101.52639				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				101.54990		101.52639				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				101.56771		101.54476				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				101.56771		101.54476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.69483		101.66908				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.69483		101.66908				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.71363		101.68847				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				101.71181		101.68668				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.28189		102.24703				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				102.28189		102.24703				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				102.48328		102.44904				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				102.29467		102.26066				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				101.22058		101.19996				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				101.25634		101.23511				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				101.31484		101.29260				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			9.44000	100.33561	9.51000	99.60998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				101.38791		101.36443				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				101.50149		101.47605				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				101.45282		101.42823				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				100.17241		100.15060				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.89831	101.06155	5.88388				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				100.31332		100.29282				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				100.16918		100.14777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.41649		100.39569				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				100.16918		100.14777				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				100.17133		100.14966				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				100.17241		100.15060				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.16788		100.14664				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				100.17133		100.14966				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				100.18319		100.16003				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				100.18319		100.16003				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				100.18319		100.16003				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				100.20041		100.17510				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				100.20471		100.17887				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				100.19934		100.17416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.28504		100.24916			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				100.29038		100.25383			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				100.28824		100.25196			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			9.55000	91.85296	9.62000	91.61040		35,335,000,000,000.00	3,700,000,000	1,000,000,000	
Total TL20 SPOT								15,335,000,000,000.00	3,700,000,000	1,000,000,000	
Total For TL20								15,335,000,000,000.00	3,700,000,000	1,000,000,000	
TL20/R On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	
Total For TL20/R207								0.00	0	0	
TN17 On 14/11/2017 Spot Bond			8.03000	106.42782	8.11500	106.24493		321,200,000,000.00	40,000,000	48,340,000,000	
Total TN17 SPOT								321,200,000,000.00	40,000,000	48,340,000,000	
Total For TN17								321,200,000,000.00	40,000,000	48,340,000,000	
TN20 On 17/09/2020 Spot Bond			9.58500	104.63961	9.65000	104.35827		10,164,892,500,000.00	1,060,500,000	20,214,599,500	
Total TN20 SPOT								10,164,892,500,000.00	1,060,500,000	20,214,599,500	
Total For TN20								10,164,892,500,000.00	1,060,500,000	20,214,599,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.32393	100.00000	2.31830		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			9.92000	104.50691	9.99000	109.47139		0.00	0	22,130,000,000	
Total TN23 SPOT								0.00	0	22,130,000,000	
Total For TN23								0.00	0	22,130,000,000	
TN25 On 19/08/2025 Spot Bond			10.23500	97.26895	10.29000	96.91780		0.00	0	15,890,000,000	
Total TN25 SPOT								0.00	0	15,890,000,000	
Total For TN25								0.00	0	15,890,000,000	
TN27 On 14/11/2027 Spot Bond			10.20500	95.07150	10.26000	94.69400		2,041,000,000,000.00	200,000,000	10,900,000,000	
Total TN27 SPOT								2,041,000,000,000.00	200,000,000	10,900,000,000	
Total For TN27								2,041,000,000,000.00	200,000,000	10,900,000,000	
TN30 On 09/10/2030 Spot Bond			10.68000	99.17471	10.73500	98.74545		0.00	0	3,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30 SPOT									0.00	0	3,400,000,000
Total For TN30									0.00	0	3,400,000,000
TN40 On 09/10/2040 Spot Bond			10.96000	98.73372	11.02500	98.16428			0.00	0	1,900,000,000
Total TN40 SPOT									0.00	0	1,900,000,000
Total For TN40									0.00	0	1,900,000,000
TNF16 On 10/06/2016 Spot Bond				101.07133		101.05173			0.00	2,800,000,000	940,000,000
Total TNF16 SPOT									0.00	2,800,000,000	940,000,000
Total For TNF16									0.00	2,800,000,000	940,000,000
TNF18 On 22/08/2018 Spot Bond				101.14161		101.12112			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				101.79941		101.77358			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.54455		101.52334			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				102.10786		102.07857			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				101.54648		101.52524			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				101.58523		101.56344			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				101.62602		101.60273			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.92500	10.00000	113.89500				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				100.52628		100.50564				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				100.46758		100.44643				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				100.42835		100.40936				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				99.75050		99.72962				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	99.89298	10.00000	99.86623				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	99.89564	9.75000	99.86957				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	9.89725	100.00000	9.87172				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				100.88167		100.86099				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				100.93362		100.91171				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	8.49566	100.00000	8.47486				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.05104	100.00000	9.02888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.96245		100.93985			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	9.38426	100.00000	9.36129			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				100.96821		100.94548			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	9.66195	100.00000	9.63829			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.12930		101.10275			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	13.04974	100.00000	13.01778			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				101.48393		101.44893			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	16.77076	100.00000	16.72968			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.21564	100.00000	13.18362			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.68189	100.00000	1.66907			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP17 On 29/10/2015 Spot Bond				99.96244		99.94366			0.00	1,200,000,000	0
Total TSP178 SPOT									0.00	1,200,000,000	0
Total For TSP178									0.00	1,200,000,000	0
TSP17 On 26/11/2015 Spot Bond				99.44429		99.42576			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				99.16977		99.15091				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				98.41790		98.39950				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				98.17514		98.15689				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				97.87741		97.85879				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				97.58731		97.56846				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				97.26913		97.24989				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 31/03/2016 Spot Bond				96.99992		96.98069				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				99.70964		99.69150				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				96.22497		96.20590				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				95.91934		95.90009				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				95.60064		95.58118				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				98.57485		98.55681				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				94.28084		94.26152				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				93.62175		93.60206				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				93.21456		93.19528				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	16.54040	100.00000	16.50033				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				101.56489		101.54548				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				101.19746		101.17819				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.28307		100.26416				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				105.63884		105.61742				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				101.23904		101.22055				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				101.27019		101.25096				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				101.18356		101.16507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				101.14658		101.12808				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.76473		100.74608				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.68440		100.66526				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				100.27773		100.25921				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				100.24070		100.22218				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.20367		100.18515				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.20809		100.18914				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.11109		100.09258				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				101.26548		101.24507				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				100.26563		100.24519				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				101.17205		101.15315				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				100.24355		100.22481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.27000	107.51668	9.33500	107.21077				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR042 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	7.50117	100.00000	7.48632				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.51232	100.00000	7.48886				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	7.91998	100.00000	7.88514				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	7.32904	100.00000	7.31453				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.42752	100.00000	7.40434				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	7.72164	100.00000	7.68769				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				100.64997		100.62953				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				101.75808		101.73855				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				101.06871		101.04855				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				100.55883		100.53946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.58064		100.56061				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				101.66269		101.64175				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				101.66487		101.64389				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				100.81918		100.79962				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				100.62863		100.60722				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.63750		101.61689				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.05663		101.03480				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.04553	100.00000	7.03158				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.19704	100.00000	7.17457				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.98948	100.00000	8.94996				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	6.87340	100.00000	6.85979				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.11226	100.00000	7.09005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.18802	100.00000	9.14761				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	0.00035	100.00000	0.00035				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			7.09500	108.16094	7.20000	108.07837			595,980,000,000.00	84,000,000	9,184,000,000	
Total WS04 SPOT									595,980,000,000.00	84,000,000	9,184,000,000	
Total For WS04									595,980,000,000.00	84,000,000	9,184,000,000	
WS05 On 01/08/2018 Spot Bond			1.69000	244.07072	1.69000	243.97803			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			7.51000	105.89604	7.59500	105.74777			0.00	0	5,000,000,000	
Total WSP2 SPOT									0.00	0	5,000,000,000	
Total For WSP2									0.00	0	5,000,000,000	
WSP3 On 28/05/2019 Spot Bond			7.96500	106.87971	8.05000	106.59130			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			8.31500	106.27290	8.38500	105.98291			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			8.56500	105.60375	8.63500	105.27069			45,005,649,000,000.00	5,254,600,000	3,854,600,000	
Total WSP5 SPOT									15,005,649,000,000.00	5,254,600,000	3,854,600,000	
Total For WSP5									15,005,649,000,000.00	5,254,600,000	3,854,600,000	
Z083 On 30/09/2019 Spot Bond			7.35500	75.30966	7.44000	75.05265			0.00	0	0	
Total Z083 SPOT									0.00	0	0	
Total For Z083									0.00	0	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0	
Total ZA029 SPOT									0.00	0	0	
Total For ZA029									0.00	0	0	
Total for SPOT									62,551,010,871,830,500.00	285,012,809,000	309,642,687,600	
Total for SPOT :									62,551,010,871,830,500.00	285,012,809,000	309,642,687,600	

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 Futures									62,551,010,989,686,100.00	285,012,810,164	309,643,160,255
Total Options									33,771.65	25	67,402
Grand Total:									62,551,010,989,719,900.00	285,012,810,189	309,643,227,657