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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/05/2016			128.81501	128.81501	128.79162	128.79162			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.01	Put			218.38000	0.21838	194,990		0.00	0	0
EL28	On	05/05/2016	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	128.99	Put			198.38000	0.19838	174,990		0.00	0	0
EL28	On	05/05/2016	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.00	Put			208.38000	0.20838	184,990		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/11/2015			10.00500	80.48149	9.95608	80.82149			518,381,277.09	6,441	0
ES33	On	04/02/2016			10.06129	82.08288	10.05199	82.14664			0.00	0	6,569
ES33	On	05/05/2016			10.14539	79.73091	10.13566	79.79666			0.00	0	0
ES33	On	04/08/2016			10.23143	81.15251	10.22135	81.21962			0.00	0	0
Total ES33 Future											518,381,277.09	6,441	6,569
ES33	On	05/11/2015	8.99	Put			7,191.22000	7.19122	7,531,220		0.00	0	0

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	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			7,111.89000	7.11189	7,451,890		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			7,032.66000	7.03266	7,372,660		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	04/02/2016	Bond Future	10.00	Put			357.86000	0.35786	421,620		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			288.84000	0.28884	352,600		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			426.97000	0.42697	490,730		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	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			994.26000	0.99426	1,060,010		0.00	0	0
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			925.39000	0.92539	991,140		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			856.62000	0.85662	922,370		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			256.85000	0.25685	189,740		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			124.10000	0.12410	56,990		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			190.52000	0.19052	123,410		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												518,381,277.09	6,441	6,569
I2025	On	05/11/2015	Bond Future			123.55488	123.55488	123.87525	123.87525			2,594,652.48	21	0
I2025	On	04/02/2016	Bond Future			124.83951	124.83951	124.71260	124.71260			0.00	0	950
I2025	On	05/05/2016	Bond Future			127.03643	127.03643	126.90824	126.90824			0.00	0	0
Total I2025 Future												2,594,652.48	21	950
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			885.25000	0.88525	564,880		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			875.25000	0.87525	554,880		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			865.25000	0.86525	544,880		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			1,297.40000	1.29740	1,170,490		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			1,277.40000	1.27740	1,150,490		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future	126.00	Put			1,287.40000	1.28740	1,160,490		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			898.24000	0.89824	1,026,430		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			918.24000	0.91824	1,046,430		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			908.24000	0.90824	1,036,430		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												2,594,652.48	21	950
I2033	On	05/11/2015	Bond Future			103.47236	103.47236	103.49054	103.49054			0.00	0	0
I2033	On	04/02/2016	Bond Future			105.21423	105.21423	105.19583	105.19583			0.00	0	185
I2033	On	05/05/2016	Bond Future			106.09118	106.09118	106.07323	106.07323			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	05/11/2015	Bond Future	102.40	Call			1,090.54000	1.09054	1,072,360		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			1,080.54000	1.08054	1,062,360		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			1,100.54000	1.10054	1,082,360		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	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			2,795.83000	2.79583	2,814,230		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,785.83000	2.78583	2,804,230		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			2,805.83000	2.80583	2,824,230		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,683.23000	3.68323	3,701,180		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,673.23000	3.67323	3,691,180		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,663.23000	3.66323	3,681,180		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	185
I2038	On	05/11/2015	Bond Future			128.26216	128.26216	128.59410	128.59410			65,798,488.08	513	0
I2038	On	04/02/2016	Bond Future			129.38159	129.38159	129.35875	129.35875			0.00	0	7,889
I2038	On	05/05/2016	Bond Future			131.65871	131.65871	131.63625	131.63625			0.00	0	0
Total I2038 Future												65,798,488.08	513	7,889
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			5,395.90000	5.39590	5,727,840		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/11/2015	Bond Future	134.00	Put			5,405.90000	5.40590	5,737,840		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			5,415.90000	5.41590	5,747,840		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			1,631.25000	1.63125	1,608,410		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			1,641.25000	1.64125	1,618,410		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			1,651.25000	1.65125	1,628,410		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			636.25000	0.63625	658,710		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			626.25000	0.62625	648,710		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			646.25000	0.64625	668,710		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												65,798,488.08	513	7,889
I2046	On	05/11/2015	Bond Future			127.14410	127.14410	127.47299	127.47299			121,804,047.80	958	0
I2046	On	04/02/2016	Bond Future			129.45568	129.45568	129.57363	129.57363			0.00	0	6,612
I2046	On	05/05/2016	Bond Future			130.30499	130.30499	130.42594	130.42594			0.00	0	0
Total I2046 Future												121,804,047.80	958	6,612
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			5,517.01000	5.51701	5,845,900		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			5,527.01000	5.52701	5,855,900		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			5,537.01000	5.53701	5,865,900		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			1,583.63000	1.58363	1,465,680		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			1,573.63000	1.57363	1,455,680		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			1,563.63000	1.56363	1,445,680		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			435.94000	0.43594	314,990		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			425.94000	0.42594	304,990		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			415.94000	0.41594	294,990		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 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 I2046												121,804,047.80	958	6,612
I2050	On	05/11/2015	Bond Future			134.36345	134.36345	134.71059	134.71059			106,147,125.50	790	0
I2050	On	04/02/2016	Bond Future			135.44609	135.44609	135.42148	135.42148			0.00	0	5,946
I2050	On	05/05/2016	Bond Future			137.82970	137.82970	137.80556	137.80556			0.00	0	0
Total I2050 Future												106,147,125.50	790	5,946
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,279.41000	10.27941	10,626,550		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,289.41000	10.28941	10,636,550		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,299.41000	10.29941	10,646,550		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			2,568.52000	2.56852	2,543,910		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			2,578.52000	2.57852	2,553,910		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			2,588.52000	2.58852	2,563,910		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			184.44000	0.18444	160,300		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			194.44000	0.19444	170,300		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			204.44000	0.20444	180,300		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												106,147,125.50	790	5,946
R186	On	05/11/2015	Bond Future			8.46500	118.52665	8.41078	118.95081		9.14	3,876,532,614.90	32,706	0
R186	On	04/02/2016	Bond Future			8.49570	115.44991	8.47563	115.60383		9.21	825,582,306.41	7,151	43,719
R186	On	05/05/2016	Bond Future			8.54757	117.47280	8.52656	117.63066		9.07	0.00	0	0
R186	On	04/08/2016	Bond Future			8.60101	114.26648	8.57913	114.42744		9.21	0.00	0	0
Total R186 Future												4,702,114,921.31	39,857	43,719
R186	On	05/11/2015	Bond Future	9.00	Call			4,496.79000	4.49679	4,072,630	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Call			1,090.94000	1.09094	660,660	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			6.12000	0.00612	0,000	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Call			2,618.85000	2.61885	2,194,690	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			3,375.25000	3.37525	2,951,090	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			0.00000	0.00000	0,000	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			63.19000	0.06319	0,000	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			541.23000	0.54123	902,200	9.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.45	Call			412.21000	0.41221	0,000	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			105.18000	0.10518	117,130	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Call			726.87000	0.72687	272,670	9.14	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			30.04000	0.03004	0,000	9.14	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			1.63000	0.00163	0,000	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,351.75000	1.35175	1,774,280	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2.47000	0.00247	0,000	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,272.94000	1.27294	1,694,630	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3.67000	0.00367	0,000	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,194.56000	1.19456	1,615,050	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			0.00000	0.00000	0,000	8.93	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			4,432.74000	4.43274	4,856,900	8.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000	8.98	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Put			3,284.25000	3.28425	3,708,410	8.98	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			0.68000	0.00068	0,000	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,510.32000	1.51032	1,933,800	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			0.00000	0.00000	0,000	8.88	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Put			5,512.79000	5.51279	5,936,950	8.88	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000	8.89	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			5,345.77000	5.34577	5,769,930	8.89	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,002.24000	8.00224	8,141,410	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			172.67000	0.17267	157,490	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,924.32000	7.92432	8,063,060	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			1,133.12000	1.13312	1,171,810	9.34	5,859,050.00	5,000	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			585.62000	0.58562	547,040	9.01	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,123.30000	5.12330	5,238,640	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			161.05000	0.16105	146,700	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,080.66000	8.08066	8,220,230	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			166.65000	0.16665	151,900	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Put			2,434.22000	2.43422	2,505,850	9.18	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Call			3,096.53000	3.09653	2,988,670	9.30	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,391.68000	1.39168	1,437,740	9.30	7,188,700.00	5,000	5,000
R186	On	04/02/2016	Bond Future	8.75	Call			3,337.34000	3.33734	3,225,710	9.32	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,257.31000	1.25731	1,299,600	9.32	6,498,000.00	5,000	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			3,586.63000	3.58663	3,471,400	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,851.62000	1.85162	1,769,330	9.18	0.00	0	680
R186	On	05/05/2016	Bond Future	8.33	Call			2,327.14000	2.32714	2,251,190	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,818.55000	3.81855	3,900,460	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,359.59000	2.35959	2,282,990	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,774.49000	3.77449	3,855,750	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,392.32000	2.39232	2,315,070	9.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.35	Put			3,730.77000	3.73077	3,811,380	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			616.40000	0.61640	586,100	8.76	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,211.92000	8.21192	8,339,480	8.76	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,366.17000	3.36617	3,281,160	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,950.87000	3.95087	4,026,820	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,401.87000	3.40187	3,316,330	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,912.45000	3.91245	3,987,870	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,331.08000	3.33108	3,246,590	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,989.96000	3.98996	4,066,430	9.21	0.00	0	0
Total R186 Option												19,545,750.00	15,000	23,055
Total For R186												4,721,660,671.31	54,857	66,774
R197	On	05/11/2015	Bond Future			295.80262	295.80262	296.56966	296.56966			76,908,681.20	260	0
R197	On	04/02/2016	Bond Future			295.17092	295.17092	295.11944	295.11944			0.00	0	724
R197	On	05/05/2016	Bond Future			300.36509	300.36509	300.31466	300.31466			0.00	0	0
Total R197 Future												76,908,681.20	260	724
R197	On	05/11/2015	Bond Future	294.99	Call			1,579.66000	1.57966	812,620		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			1,569.66000	1.56966	802,620		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			1,559.66000	1.55966	792,620		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	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			1,890.56000	1.89056	1,839,080		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			1,870.56000	1.87056	1,819,080		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			1,880.56000	1.88056	1,829,080		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			304.66000	0.30466	355,090		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			324.66000	0.32466	375,090		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			314.66000	0.31466	365,090		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												76,908,681.20	260	724
R202	On	05/11/2015	Bond Future			241.84431	241.84431	242.47045	242.47045			191,057,004.90	790	0
R202	On	04/02/2016	Bond Future			243.14292	243.14292	243.10022	243.10022			0.00	0	53,566
R202	On	05/05/2016	Bond Future			247.42161	247.42161	247.37960	247.37960			0.00	0	0
Total R202 Future												191,057,004.90	790	53,566
R202	On	05/11/2015	Bond Future	246.00	Put			3,529.55000	3.52955	4,155,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,539.55000	3.53955	4,165,690		0.00	0	0
R202	On	05/11/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	8.45	Call			234,020.45000	234.02045	233,394,310		0.00	0	0
R202	On	05/11/2015	Bond Future	8.45	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			3,519.55000	3.51955	4,145,690		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	8.35	Call			234,120.45000	234.12045	233,494,310		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,100.22000	3.10022	3,142,920		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			3,090.22000	3.09022	3,132,920		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,110.22000	3.11022	3,152,920		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	05/05/2016	Bond Future	247.00	Call			379.60000	0.37960	421,610		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			369.60000	0.36960	411,610		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			389.60000	0.38960	431,610		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												191,057,004.90	790	53,566
R2023	On	05/11/2015	Bond Future			8.21000	99.01166	8.16087	99.27396		7.23	936,254,256.96	9,456	0
R2023	On	04/02/2016	Bond Future			8.25582	100.79700	8.23563	100.90163		6.74	0.00	0	9,691
R2023	On	05/05/2016	Bond Future			8.30757	98.63484	8.28621	98.74236		7.01	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.36040	100.39340	8.33795	100.50296		6.74	0.00	0	0
Total R2023 Future												936,254,256.96	9,456	9,691
R2023	On	05/11/2015	Bond Future	7.99	Call			0.85000	0.00085	0,000	7.16	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			920.02000	0.92002	1,181,470	7.16	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1.31000	0.00131	0,000	7.16	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			866.39000	0.86639	1,127,380	7.16	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1.99000	0.00199	0,000	7.16	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			813.01000	0.81301	1,073,320	7.16	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,059.98000	2.05998	2,120,210	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			847.64000	0.84764	802,590	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,026.60000	2.02660	2,086,180	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			809.38000	0.80938	765,630	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,093.70000	2.09370	2,154,580	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			828.36000	0.82836	783,960	6.67	0.00	0	0

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	05/05/2016	Bond Future	8.24	Put			2,075.32000	2.07532	2,125,190	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,866.95000	1.86695	1,808,850	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,049.56000	2.04956	2,098,980	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,892.16000	1.89216	1,833,610	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,024.30000	2.02430	2,073,270	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,842.21000	1.84221	1,784,560	7.01	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			2,113.52000	2.11352	2,057,170	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,593.33000	2.59333	2,646,540	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			2,137.03000	2.13703	2,080,320	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,567.72000	2.56772	2,620,570	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			2,160.70000	2.16070	2,103,620	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,542.30000	2.54230	2,594,780	6.74	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												936,254,256.96	9,456	9,691
R203	On	05/11/2015	Bond Future			7.14500	103.13379	7.09105	103.22688		1.80	1,520,398,332.18	14,742	0
R203	On	04/02/2016	Bond Future			7.19461	104.88540	7.17196	104.91938		1.14	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.20965	102.55382	7.18170	102.58951		1.41	0.00	0	0
R203	On	04/08/2016	Bond Future			7.21308	104.38232	7.17825	104.41881		1.14	0.00	0	0
Total R203 Future												1,520,398,332.18	14,742	15,947
R203	On	05/11/2015	Bond Future	5.99	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,924.40000	1.92440	2,017,490	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,906.71000	1.90671	1,999,800	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.00000	0.00000	0,000	1.70	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,889.02000	1.88902	1,982,110	1.70	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			293.92000	0.29392	273,680	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			191.88000	0.19188	205,620	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			302.48000	0.30248	281,910	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			185.45000	0.18545	198,860	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			311.39000	0.31139	290,490	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			179.38000	0.17938	192,460	1.14	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			446.46000	0.44646	426,640	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			372.04000	0.37204	387,910	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			453.51000	0.45351	433,510	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			366.33000	0.36633	382,020	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			460.61000	0.46061	440,440	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			360.68000	0.36068	376,200	1.41	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			455.87000	0.45587	435,850	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			370.25000	0.37025	386,720	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			444.48000	0.44448	424,750	1.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2016	Bond Future	7.24	Put			379.80000	0.37980	396,560	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			449.97000	0.44997	430,100	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			374.82000	0.37482	391,440	1.14	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												1,520,398,332.18	14,742	15,947
R2030	On	05/11/2015	Bond Future			8.85500	95.35604	8.80575	95.73207			709,162,869.48	7,437	0
R2030	On	04/02/2016	Bond Future			8.88568	93.18369	8.87087	93.29519			0.00	0	9,973
R2030	On	05/05/2016	Bond Future			8.94136	94.81715	8.92594	94.93155			0.00	0	0
Total R2030 Future												709,162,869.48	7,437	9,973
R2030	On	05/11/2015	Bond Future	8.50	Put			2,382.78000	2.38278	2,758,810		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			2,303.51000	2.30351	2,679,540		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			2,462.14000	2.46214	2,838,170		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			993.45000	0.99345	1,104,950		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			917.01000	0.91701	1,028,510		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			840.67000	0.84067	952,170		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			547.69000	0.54769	433,290		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			621.29000	0.62129	506,890		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			474.00000	0.47400	359,600		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												709,162,869.48	7,437	9,973
R2032	On	05/11/2015	Bond Future			8.98000	94.70619	8.92575	95.14765			132,872,784.57	1,403	0
R2032	On	04/02/2016	Bond Future			9.00076	96.63032	8.99114	96.70768			0.00	0	2,957
R2032	On	05/05/2016	Bond Future			9.05573	94.16657	9.04568	94.24632			0.00	0	0
R2032	On	04/08/2016	Bond Future			9.11189	95.84561	9.10150	95.92694			0.00	0	0
Total R2032 Future												132,872,784.57	1,403	2,957
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			8,115.39000	8.11539	8,556,850		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			8,023.41000	8.02341	8,464,870		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			7,931.55000	7.93155	8,373,010		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,469.65000	2.46965	2,547,010		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			2,386.13000	2.38613	2,463,490		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			2,302.71000	2.30271	2,380,070		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			443.64000	0.44364	523,390		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			363.74000	0.36374	443,490		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			283.94000	0.28394	363,690		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			879.42000	0.87942	960,750		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			800.05000	0.80005	881,380		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			720.79000	0.72079	802,120		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												132,872,784.57	1,403	2,957
R2037	On	05/11/2015	Bond Future			9.17000	96.11571	9.12074	96.55199			1,138,682,816.37	11,847	0
R2037	On	04/02/2016	Bond Future			9.19503	93.79383	9.18541	93.87815			0.00	0	48,339
R2037	On	05/05/2016	Bond Future			9.25113	95.43804	9.24111	95.52485			0.00	0	0
R2037	On	04/08/2016	Bond Future			9.30938	92.88139	9.29904	92.96986			0.00	0	0
Total R2037 Future												1,138,682,816.37	11,847	48,339
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			10,956.02000	10.95602	11,392,300		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			10,850.64000	10.85064	11,286,920		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			10,745.43000	10.74543	11,181,710		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			3,851.16000	3.85116	3,935,480		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			4,038.27000	4.03827	4,122,590		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			3,944.65000	3.94465	4,028,970		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			2,127.67000	2.12767	2,214,480		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			2,037.92000	2.03792	2,124,730		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	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			2,217.55000	2.21755	2,304,360		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.25	Put			421.41000	0.42141	509,880		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.26	Put			335.24000	0.33524	423,710		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/08/2016	Bond Future	9.24	Put			507.71000	0.50771	596,180		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,138,682,816.37	11,847	48,339
R204	On	05/11/2015	Bond Future			7.50500	104.44238	7.45098	104.59132		3.13	1,621,885,719.02	15,529	0
R204	On	04/02/2016	Bond Future			7.55069	102.21607	7.52951	102.27014		2.56	20,443,214.00	200	29,306
R204	On	05/05/2016	Bond Future			7.59762	104.00693	7.57372	104.06305		2.75	0.00	0	0
R204	On	04/08/2016	Bond Future			7.64965	101.82260	7.62286	101.87987		2.56	0.00	0	0
Total R204 Future												1,642,328,933.02	15,729	29,306
R204	On	05/11/2015	Bond Future	6.24	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,410.93000	3.41093	3,559,870	2.97	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,382.19000	3.38219	3,531,130	2.97	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			0.00000	0.00000	0,000	2.97	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,353.45000	3.35345	3,502,390	2.97	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			469.16000	0.46916	441,310	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			570.13000	0.57013	596,350	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			481.59000	0.48159	453,310	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			557.00000	0.55700	582,790	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			494.02000	0.49402	465,310	2.53	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			543.87000	0.54387	569,230	2.53	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,027.53000	1.02753	993,110	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			637.93000	0.63793	659,630	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,041.51000	1.04151	1,006,850	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			628.54000	0.62854	650,000	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,055.59000	1.05559	1,020,690	2.79	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			619.26000	0.61926	640,480	2.79	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			1,030.62000	1.03062	997,850	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			780.49000	0.78049	804,990	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			1,042.51000	1.04251	1,009,530	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			771.07000	0.77107	795,360	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			1,054.82000	1.05482	1,021,640	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			762.07000	0.76207	786,160	2.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option									0.00	0	0
Total For R204									1,642,328,933.02	15,729	29,306
R2044 On 05/11/2015 Bond Future			9.25000	97.41662	9.20572	97.84092			286,891,945.90	2,945	0
R2044 On 04/02/2016 Bond Future			9.26763	95.06935	9.26830	95.06298			28,520,805.00	300	17,852
R2044 On 05/05/2016 Bond Future			9.32177	96.73598	9.32235	96.73053			0.00	0	0
R2044 On 04/08/2016 Bond Future			9.37788	94.07722	9.37846	94.07184			0.00	0	0
Total R2044 Future									315,412,750.90	3,245	17,852
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			10,118.10000	10.11810	10,542,400		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			10,004.21000	10.00421	10,428,510		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			9,890.54000	9.89054	10,314,840		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			2,607.75000	2.60775	2,601,380		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			2,508.38000	2.50838	2,502,010		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Put			2,707.30000	2.70730	2,700,930		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Put			3,212.98000	3.21298	3,207,530		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			3,113.61000	3.11361	3,108,160		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			3,014.42000	3.01442	3,008,970		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 04/08/2016 Bond Future	9.49	Call			1,026.36000	1.02636	1,031,740		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Call			1,117.44000	1.11744	1,122,820		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Call			1,208.37000	1.20837	1,213,750		0.00	0	0
R2044 On 04/08/2016 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									315,412,750.90	3,245	17,852
R2048 On 05/11/2015 Bond Future			9.23000	96.77415	9.18073	97.25935			1,604,805,729.45	16,583	0
R2048 On 04/02/2016 Bond Future			9.24368	98.86060	9.24435	98.85405			148,290,900.00	1,500	54,392
R2048 On 05/05/2016 Bond Future			9.29334	96.15777	9.29393	96.15207			0.00	0	0
R2048 On 04/08/2016 Bond Future			9.34350	97.87222	9.34409	97.86658			0.00	0	0
Total R2048 Future									1,753,096,629.45	18,083	54,392
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			12,944.07000	12.94407	13,429,270		0.00	0	0

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			13,191.24000	13.19124	13,676,440		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			13,067.53000	13.06753	13,552,730		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			2,542.32000	2.54232	2,535,770		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			2,440.11000	2.44011	2,433,560		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			2,338.09000	2.33809	2,331,540		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			3,021.02000	3.02102	3,015,320		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			2,918.93000	2.91893	2,913,230		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			2,817.03000	2.81703	2,811,330		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.26	Put			810.73000	0.81073	805,090		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.24	Put			1,005.37000	1.00537	999,730		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/08/2016	Bond Future	9.25	Put			907.96000	0.90796	902,320		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,753,096,629.45	18,083	54,392
R207	On	05/11/2015	Bond Future			7.79000	100.41352	7.74094	100.58399		4.42	184,057,982.16	1,833	0
R207	On	04/02/2016	Bond Future			7.84077	98.52375	7.82008	98.59183		3.82	6,206,996.25	63	47,160
R207	On	05/05/2016	Bond Future			7.90068	100.25028	7.87803	100.32061		3.98	0.00	0	0
R207	On	04/08/2016	Bond Future			7.96500	98.39435	7.94038	98.46610		3.82	0.00	0	0
Total R207 Future												190,264,978.41	1,896	47,160
R207	On	05/11/2015	Bond Future	7.50	Put			842.46000	0.84246	1,012,920	4.37	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			91.17000	0.09117	0,000	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			94.44000	0.09444	173,740	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			109.43000	0.10943	0,000	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			77.92000	0.07792	138,960	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			129.72000	0.12972	0,000	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			63.45000	0.06345	104,200	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			0.00000	0.00000	0,000	4.36	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Put			1,088.85000	1.08885	1,259,320	4.36	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			0.01000	0.00001	0,000	4.37	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			316.67000	0.31667	294,700	3.72	0.00	0	0

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	7.49	Put			1,410.51000	1.41051	1,456,620	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			326.25000	0.32625	303,830	3.72	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,386.73000	1.38673	1,432,390	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			336.03000	0.33603	313,160	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,363.17000	1.36317	1,408,380	3.72	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			154.68000	0.15468	141,610	3.68	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			1,985.82000	1.98582	2,040,830	3.68	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,092.43000	1.09243	1,054,720	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,148.46000	1.14846	1,181,080	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			681.53000	0.68153	653,350	3.89	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,675.59000	1.67559	1,717,740	3.89	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,061.31000	1.06131	1,024,230	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,179.54000	1.17954	1,212,790	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,076.81000	1.07681	1,039,410	3.95	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,163.93000	1.16393	1,196,860	3.95	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,403.29000	1.40329	1,363,110	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,200.57000	1.20057	1,232,140	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,371.99000	1.37199	1,332,320	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,227.45000	1.22745	1,259,530	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,387.59000	1.38759	1,347,670	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,213.96000	1.21396	1,245,790	3.82	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												190,264,978.41	1,896	47,265
R208	On	05/11/2015	Bond Future			7.96000	95.52583	7.91087	95.73128		5.69	168,603,089.95	1,765	0
R208	On	04/02/2016	Bond Future			8.00453	97.21883	7.98411	97.30088		5.04	17,693,827.06	182	37,966
R208	On	05/05/2016	Bond Future			8.05885	95.52104	8.03692	95.60554		5.33	0.00	0	0
R208	On	04/08/2016	Bond Future			8.11658	97.22411	8.09319	97.31031		5.04	0.00	0	0
Total R208 Future												186,296,917.01	1,947	37,966
R208	On	05/11/2015	Bond Future	8.48	Call			2,347.17000	2.34717	2,141,720	5.84	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			0.00000	0.00000	0,000	5.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			0.50000	0.00050	0,000	5.63	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			719.23000	0.71923	924,180	5.63	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			0.79000	0.00079	0,000	5.63	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			677.28000	0.67728	881,940	5.63	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1.23000	0.00123	0,000	5.63	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			635.50000	0.63550	839,720	5.63	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			559.78000	0.55978	526,940	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,547.31000	1.54731	1,596,520	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			574.05000	0.57405	540,660	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,520.88000	1.52088	1,569,540	4.98	0.00	0	0

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	04/02/2016	Bond Future	7.76	Call			588.55000	0.58855	554,630	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,494.71000	1.49471	1,542,840	4.98	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,532.56000	1.53256	1,572,340	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,370.33000	1.37033	1,325,240	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,512.81000	1.51281	1,552,220	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,389.64000	1.38964	1,344,180	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,493.50000	1.49350	1,532,540	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,351.45000	1.35145	1,306,730	5.33	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,513.85000	1.51385	1,470,350	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			1,895.25000	1.89525	1,937,950	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,531.46000	1.53146	1,487,660	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			1,875.82000	1.87582	1,918,220	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,549.54000	1.54954	1,505,430	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			1,856.87000	1.85687	1,898,960	5.04	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												186,296,917.01	1,947	37,966
R209	On	05/11/2015	Bond Future			9.07500	74.65587	9.02568	75.01932		14.68	604,189,955.91	8,093	0
R209	On	04/02/2016	Bond Future			9.09453	76.17875	9.08488	76.24927		14.51	0.00	0	41,118
R209	On	05/05/2016	Bond Future			9.14443	74.36442	9.13440	74.43699		14.79	0.00	0	0
R209	On	04/08/2016	Bond Future			9.19515	75.69035	9.18482	75.76435		14.51	0.00	0	0
Total R209 Future												604,189,955.91	8,093	41,118
R209	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,301.61000	8.30161	8,665,060	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,214.94000	8.21494	8,578,390	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000	14.18	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,048.44000	4.04844	4,411,890	14.43	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			147.50000	0.14750	0,000	14.68	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			337.82000	0.33782	553,770	14.68	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			8,128.41000	8.12841	8,491,860	14.18	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			993.94000	0.99394	620,060	14.79	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			10.43000	0.01043	0,000	14.79	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			1,631.80000	1.63180	1,267,950	14.85	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			0.40000	0.00040	0,000	14.85	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1,206.44000	1.20644	1,171,500	14.28	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,641.49000	3.64149	3,677,070	14.28	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,071.76000	4.07176	4,010,530	14.68	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			991.11000	0.99111	1,000,400	14.68	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,156.94000	1.15694	1,122,840	14.27	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
R209	On	04/02/2016	Bond Future	8.74	Put			3,745.84000	3.74584	3,782,260	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,181.52000	1.18152	1,147,000	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,693.44000	3.69344	3,729,440	14.27	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,604.19000	2.60419	2,562,080	14.67	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,661.10000	3.66110	3,691,560	14.67	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			2,636.84000	2.63684	2,594,440	14.67	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,619.82000	3.61982	3,649,990	14.67	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,669.71000	2.66971	2,627,030	14.68	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,578.87000	3.57887	3,608,760	14.68	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			836.02000	0.83602	815,300	14.30	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			7,684.18000	7.68418	7,736,030	14.30	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,986.46000	3.98646	3,939,600	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,592.49000	3.59249	3,619,630	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			4,022.79000	4.02279	3,975,710	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,557.77000	3.55777	3,584,690	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			4,059.53000	4.05953	4,012,240	14.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,523.56000	3.52356	3,550,270	14.52	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												604,189,955.91	8,093	56,718
R210	On	05/11/2015	Bond Future			180.97846	180.97846	181.44756	181.44756			274,363,345.36	1,516	0
R210	On	04/02/2016	Bond Future			184.46943	184.46943	184.43773	184.43773			0.00	0	2,860
R210	On	05/05/2016	Bond Future			185.54965	185.54965	185.51872	185.51872			0.00	0	0
Total R210 Future												274,363,345.36	1,516	2,860
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			552.44000	0.55244	1,021,540		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			562.44000	0.56244	1,031,540		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			542.44000	0.54244	1,011,540		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			552.27000	0.55227	520,570		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			562.27000	0.56227	530,570		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			572.27000	0.57227	540,570		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			508.72000	0.50872	539,650		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			528.72000	0.52872	559,650		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2016	Bond Future	185.00	Call			518.72000	0.51872	549,650		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												274,363,345.36	1,516	2,860
R211	On	05/11/2015	Bond Future			135.72263	135.72263	136.35298	136.35298			0.00	0	0
R211	On	04/02/2016	Bond Future			136.58653	136.58653	136.92856	136.92856			0.00	0	1,120
R211	On	05/05/2016	Bond Future			138.99037	138.99037	139.33936	139.33936			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,362.98000	1.36298	732,630		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			1,352.98000	1.35298	722,630		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			1,342.98000	1.34298	712,630		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			2,061.44000	2.06144	2,403,470		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			2,071.44000	2.07144	2,413,470		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			2,081.44000	2.08144	2,423,470		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			349.36000	0.34936	0,370		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			339.36000	0.33936	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			0.00000	0.00000	9,630		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			329.36000	0.32936	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			0.00000	0.00000	19,630		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.92098	141.92098	142.28893	142.28893			50,949,631.82	359	0
R212	On	04/02/2016	Bond Future			142.78278	142.78278	142.79919	142.79919			0.00	0	1,569
R212	On	05/05/2016	Bond Future			145.29570	145.29570	145.31341	145.31341			0.00	0	0
Total R212 Future												50,949,631.82	359	1,569
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			3,701.07000	3.70107	4,069,020		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			3,711.07000	3.71107	4,079,020		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			3,721.07000	3.72107	4,089,020		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			3,190.81000	3.19081	3,207,220		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/02/2016	Bond Future	146.00	Put			3,200.81000	3.20081	3,217,220		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			3,210.81000	3.21081	3,227,220		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			303.41000	0.30341	285,700		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			323.41000	0.32341	305,700		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			313.41000	0.31341	295,700		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												50,949,631.82	359	1,569
R213	On	05/11/2015	Bond Future			8.92000	85.49143	8.86577	85.88945		12.54	415,146,384.08	4,856	0
R213	On	04/02/2016	Bond Future			8.94715	87.19065	8.93238	87.29773		12.29	0.00	0	31,687
R213	On	05/05/2016	Bond Future			8.99821	85.17031	8.98288	85.28007		12.57	0.00	0	0
R213	On	04/08/2016	Bond Future			9.04989	86.68880	9.03405	86.80075		12.29	0.00	0	0
Total R213 Future												415,146,384.08	4,856	31,687
R213	On	05/11/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000	12.09	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,897.58000	8.89758	9,295,600	12.09	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000	12.09	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,812.91000	8.81291	9,210,930	12.09	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000	12.10	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,728.35000	8.72835	9,126,370	12.10	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,514.84000	1.51484	1,460,290	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,927.27000	2.92727	2,979,800	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,544.28000	1.54428	1,489,120	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,882.47000	2.88247	2,934,390	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,574.08000	1.57408	1,518,310	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,838.12000	2.83812	2,889,430	12.19	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,229.03000	2.22903	2,174,640	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,995.33000	3.99533	4,050,700	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,258.96000	2.25896	2,204,130	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,951.51000	3.95151	4,006,440	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,289.12000	2.28912	2,233,860	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,908.01000	3.90801	3,962,510	12.46	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			3,536.93000	3.53693	3,473,630	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			3,849.37000	3.84937	3,898,020	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,571.31000	3.57131	3,507,670	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,812.68000	3.81268	3,860,990	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,606.47000	3.60647	3,542,480	12.30	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,776.85000	3.77685	3,824,810	12.30	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										415,146,384.08	4,856	31,687
R214 On 05/11/2015 Bond Future			9.15000	75.30621	9.10070	75.68678		15.38		241,356,403.05	3,205	0
R214 On 04/02/2016 Bond Future			9.16641	76.89329	9.16192	76.92768		15.23		0.00	0	32,977
R214 On 05/05/2016 Bond Future			9.21393	74.94594	9.20921	74.98176		15.52		0.00	0	0
R214 On 04/08/2016 Bond Future			9.26182	76.28218	9.25695	76.31880		15.23		0.00	0	0
Total R214 Future										241,356,403.05	3,205	32,977
R214 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000	14.86		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			9,305.31000	9.30531	9,685,880	14.86		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000	14.85		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			9,493.10000	9.49310	9,873,670	14.85		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000	14.85		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			9,399.12000	9.39912	9,779,690	14.85		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			126.44000	0.12644	121,250	14.73		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			10,072.85000	10.07285	10,102,050	14.73		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			130.85000	0.13085	125,530	14.73		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			9,983.51000	9.98351	10,012,580	14.73		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			135.39000	0.13539	129,930	14.73		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			9,894.47000	9.89447	9,923,400	14.73		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Call			2,515.23000	2.51523	2,490,690	15.39		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Put			4,210.70000	4.21070	4,221,980	15.39		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Call			2,547.71000	2.54771	2,523,030	15.39		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Put			4,164.46000	4.16446	4,175,600	15.39		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Call			2,580.43000	2.58043	2,555,600	15.40		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Put			4,118.60000	4.11860	4,129,590	15.40		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Call			3,953.26000	3.95326	3,926,870	15.23		0.00	0	0
R214 On 04/08/2016 Bond Future	9.24	Put			4,080.93000	4.08093	4,091,160	15.23		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Call			3,990.01000	3.99001	3,963,520	15.23		0.00	0	0
R214 On 04/08/2016 Bond Future	9.25	Put			4,042.31000	4.04231	4,052,440	15.23		0.00	0	0
R214 On 04/08/2016 Bond Future	9.26	Call			4,027.45000	4.02745	4,000,850	15.24		0.00	0	0
R214 On 04/08/2016 Bond Future	9.26	Put			4,004.51000	4.00451	4,014,530	15.24		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										241,356,403.05	3,205	32,977
Total for Bond										15,915,128,936.93	168,444	549,834
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

Contract 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 E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
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
I2033 On 28/02/2033 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
R2040 On 31/01/2040 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			493.98200	493.98200	495.59400	495.59400			69,157,480.00	14	0
GOVI On 04/02/2016 GOVI			503.29600	503.29600	503.72000	503.72000			699,581,440.00	139	443
GOVI On 05/05/2016 GOVI			512.11100	512.11100	512.54700	512.54700			0.00	0	145

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/08/2016 GOVI			521.14400	521.14400	521.58900	521.58900			0.00	0	0
Total GOVI Future									768,738,920.00	153	588
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			343,960.00000	34.39600	360,080,000		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			344,060.00000	34.40600	360,180,000		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			344,160.00000	34.41600	360,280,000		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			82,700.00000	8.27000	86,940,000		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			82,800.00000	8.28000	87,040,000		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			82,900.00000	8.29000	87,140,000		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			54,430.00000	5.44300	58,790,000		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			54,530.00000	5.45300	58,890,000		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			54,630.00000	5.46300	58,990,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			5,990.00000	0.59900	1,540,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			5,890.00000	0.58900	1,440,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			5,790.00000	0.57900	1,340,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									768,738,920.00	153	588
Total for GOVI									768,738,920.00	153	588
AL37 On 05/11/2015 Index Future			466.57000	466.57000	467.39800	467.39800			4,665,700.00	1	0
AL37 On 04/02/2016 Index Future			474.73800	474.73800	475.06200	475.06200			0.00	0	2
AL37 On 05/05/2016 Index Future			483.05200	483.05200	483.38600	483.38600			0.00	0	0
Total AL37 Future									4,665,700.00	1	2
Total For AL37									4,665,700.00	1	2
AL7T On 05/11/2015 Index Future			545.17600	545.17600	547.00200	547.00200			5,451,760.00	1	0
AL7T On 04/02/2016 Index Future			555.29600	555.29600	555.97100	555.97100			0.00	0	0
AL7T On 05/05/2016 Index Future			565.02100	565.02100	565.71300	565.71300			0.00	0	0
Total AL7T Future									5,451,760.00	1	0
Total For AL7T									5,451,760.00	1	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/11/2015	Index Future			496.31100	496.31100	498.06900	498.06900			19,852,440.00	4	0
ALBI	On	04/02/2016	Index Future			505.83900	505.83900	506.23500	506.23500			0.00	0	600
ALBI	On	05/05/2016	Index Future			514.69800	514.69800	515.10600	515.10600			0.00	0	0
ALBI	On	04/08/2016	Index Future			523.77700	523.77700	524.19300	524.19300			0.00	0	0
Total ALBI Future												19,852,440.00	4	600
Total For ALBI												19,852,440.00	4	600
IGOV	On	05/11/2015	Index Future			233.78400	233.78400	233.84400	233.84400			46,756,800.00	20	0
IGOV	On	04/02/2016	Index Future			237.62900	237.62900	237.69800	237.69800			0.00	0	1,035
IGOV	On	05/05/2016	Index Future			241.81000	241.81000	241.88200	241.88200			0.00	0	19
IGOV	On	04/08/2016	Index Future			246.09400	246.09400	246.16800	246.16800			0.00	0	0
Total IGOV Future												46,756,800.00	20	1,054
Total For IGOV												46,756,800.00	20	1,054
ILBI	On	05/11/2015	Index Future			633.40200	633.40200	633.40200	633.40200			0.00	0	0
ILBI	On	04/02/2016	Index Future			643.94000	643.94000	644.15000	644.15000			0.00	0	157
ILBI	On	05/05/2016	Index Future			655.63800	655.63800	655.85400	655.85400			0.00	0	0
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												76,726,700.00	26	1,813
JIBAR F	On	18/11/2015	Jibar Future			6.37000	93.63000	6.31000	93.69000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.44000	93.56000	6.34000	93.66000			0.00	0	0
JIBAR F	On	20/01/2016	Jibar Future			6.53000	93.47000	6.40000	93.60000			0.00	0	0
JIBAR F	On	17/02/2016	Jibar Future			6.61000	93.39000	6.45000	93.55000			0.00	0	2,000
JIBAR F	On	16/03/2016	Jibar Future			6.67000	93.33000	6.53000	93.47000			0.00	0	0
JIBAR F	On	20/04/2016	Jibar Future			6.77000	93.23000	6.57000	93.43000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			6.92000	93.08000	6.82000	93.18000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.12000	92.88000	7.05000	92.95000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.29000	92.71000	7.22000	92.78000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.44000	92.56000	7.40000	92.60000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.62000	92.38000	7.56000	92.44000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.78000	92.22000	7.68000	92.32000			0.00	0	0
Total Jibar Future												0.00	0	2,000
Total For JIBAR FUTURE												0.00	0	2,000
Total for Jibar												0.00	0	2,000
10Y ST	On	17/12/2025	Interest Rate Swap			100.64052	100.64052	100.61142	100.61142			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			99.79484	99.79484	99.77620	99.77620			0.00	0	0
Total 1Y STND Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.77303	99.77303	99.71868	99.71868			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			99.06460	99.06460	99.03022	99.03022			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 :									16,760,594,556.93	168,623	554,235
AA02 On 28/03/2016 Spot Bond				100.81295		100.79370			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.01675		100.99511			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.13500	101.61129	9.11500	101.64344		669,158,847,000.00	73,252,200	1,736,626,100	
Total AA05 SPOT								669,158,847,000.00	73,252,200	1,736,626,100	
Total For AA05								669,158,847,000.00	73,252,200	1,736,626,100	
AA06 On 15/04/2021 Spot Bond				100.55999		100.53800		0.00	0	0	
Total AA06 SPOT								0.00	0	0	
Total For AA06								0.00	0	0	
AA07 On 15/04/2021 Spot Bond			9.73000	99.66652	9.71000	99.72307		2,999,626,672,000.00	308,286,400	154,143,200	
Total AA07 SPOT								2,999,626,672,000.00	308,286,400	154,143,200	
Total For AA07								2,999,626,672,000.00	308,286,400	154,143,200	
AB01/R On 24/11/2020 Spot Bond			10.00000	113.17900	10.00000	113.14900		0.00	0	0	
Total AB01/R186 SPOT								0.00	0	0	
Total For AB01/R186								0.00	0	0	
AB010 On 21/11/2022 Spot Bond				101.78402		101.76111		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				100.68799		100.66352		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			9.52500	100.72156	9.50500	100.74672		538,433,010,000.00	56,528,400	338,264,200	
Total AB013 SPOT								538,433,010,000.00	56,528,400	338,264,200	

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 AB013										538,433,010,000.00	56,528,400	338,264,200
AB014L On 19/11/2024 Spot Bond			100.00000	9.21797	100.00000	11.48737				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	99.71491	10.84000	105.08829				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	9.71640	100.00000	9.69717				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	102.02634	11.37000	101.99534				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	10.51224	100.00000	10.47906				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	91.75920	11.81000	91.70137				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	13.41079	100.00000	13.35118				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				100.50543		100.48251				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			8.71000	102.33149	8.69000	102.33523				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200				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			2.77000	275.81444	2.77000	275.79374				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				101.30911		101.28933				0.00	0	240,000,000
Total ABFN06 SPOT										0.00	0	240,000,000

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 ABFN06										0.00	0	240,000,000
ABFN0 On 17/03/2018 Spot Bond				101.84950		101.82873				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				101.20180		101.17926				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				101.23103		101.20793				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.10970		99.08795				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.50398		100.48334				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.21027		100.18893				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.24993		100.41575				0.00	2,600,000,000	2,600,000,000
Total ABFN13 SPOT										0.00	2,600,000,000	2,600,000,000
Total For ABFN13										0.00	2,600,000,000	2,600,000,000
ABFN1 On 14/05/2022 Spot Bond				100.36344		100.34282				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.10000	178.86730	2.10000	178.85710				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	182.73234	2.17000	182.72157				0.00	0	0
Total ABN09 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 ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.77137	1.82000	192.76184				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			8.10625	84.11608	8.08625	84.13270				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			8.10625	84.11608	8.08625	84.13270				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.12034		101.09760				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				100.72000		100.71000				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				100.29000		100.27000				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				99.00000		98.98000				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				99.34000		99.32000				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				100.73084		100.71034				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				100.58662		100.56524				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				97.98000		97.96000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.28000		97.25000				0.00	0	0
Total ABN52 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 ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				96.99000		96.97000			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				96.73000		96.71000			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				100.87480		100.85423			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				100.56017		100.53726			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond				95.00000		94.98000			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				94.81000		94.79000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.65000	114.25649	2.66000	114.15369			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			2.48000	167.34573	2.48000	167.33447			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			2.43000	222.72262	2.43000	222.70794			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				93.49000		93.47000			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			9.79000	91.02773	9.77000	91.09953			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0

Contract 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 ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.15000		106.12000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				53.58000		51.48000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.03638		102.03638				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				101.56000		101.53000				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				112.83000		112.58000				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	109.90960	9.63000	109.88136				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				105.33000		105.29000				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			9.83500	108.48673	9.81500	108.59594				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			9.10500	90.88723	9.08500	90.94377				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.89000		104.48000				0.00	0	0
Total ABN81 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 ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				124.27000		127.64000			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			9.93000	107.83636	9.91000	107.94428			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				95.18000		95.16000			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				101.34814		101.32543			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.17890		100.15650			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			8.31000	104.73700	8.29000	104.75650		974,365,782,000.00	117,252,200	228,526,100	
Total ABS10 SPOT								974,365,782,000.00	117,252,200	228,526,100	
Total For ABS10								974,365,782,000.00	117,252,200	228,526,100	
ABS11 On 09/04/2021 Spot Bond			9.58000	100.18643	9.56000	100.24355		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.34000	99.61257	9.32000	99.66007		0.00	0	0	
Total ABS12 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 ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.81000	99.25891	9.79000	99.32737			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			9.26000	99.75057	9.24000	99.79725		5,758,092,092,000.00		621,824,200	1,296,612,100
Total ABS6 SPOT								5,758,092,092,000.00		621,824,200	1,296,612,100
Total For ABS6								5,758,092,092,000.00		621,824,200	1,296,612,100
ABS7 On 11/09/2026 Spot Bond			10.43000	90.99157	10.41000	91.08504		104,731,802,000.00		10,041,400	3,575,020,700
Total ABS7 SPOT								104,731,802,000.00		10,041,400	3,575,020,700
Total For ABS7								104,731,802,000.00		10,041,400	3,575,020,700
ABS9 On 17/03/2016 Spot Bond			7.60000	101.96736	7.57500	101.95546		0.00		0	2,885,000,000
Total ABS9 SPOT								0.00		0	2,885,000,000
Total For ABS9								0.00		0	2,885,000,000
ABS12 On 07/12/2023 Spot Bond			2.17000	286.92092	2.17000	286.90403		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0
ABS13 On 31/01/2017 Spot Bond			2.09000	134.77006	1.87000	135.11731		0.00		0	0
Total ABS13 SPOT								0.00		0	0
Total For ABS13								0.00		0	0
ABS14 On 31/01/2022 Spot Bond			2.23000	137.90986	2.22500	137.94065		0.00		0	0
Total ABS14 SPOT								0.00		0	0
Total For ABS14								0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01011	100.00000	0.01008		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.20975	100.00000	15.17250		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	90.09901	100.00000	89.87654		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				77.20363		77.18562		0.00		0	0
Total ACL047 SPOT								0.00		0	0
Total For ACL047								0.00		0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	58.02059	100.00000	57.87849		0.00		0	0
Total ACL04U 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 ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.47144		102.44677				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.47144		102.44677				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				102.48499		102.46018				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.48499		102.46018				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.45788		102.43335				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				99.25362		99.23496				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200				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				100.97628		100.95320				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				101.18830		101.16420				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.22194		101.19715				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.23545		101.21038				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.20835		101.18383				0.00	0	0
Total ACL098 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 ACL098										0.00	0	0
ACL10 On 20/12/2017 Spot Bond				101.14759		101.12431				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			9.55000	102.90879	9.53000	102.95012				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				93.68140		93.66134				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				214.79694		214.73711				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				214.82702		214.76653				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				101.17461		101.15078				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				101.57352		101.54945				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 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 ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.04798		103.02359				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				102.73681		102.71304				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	114.34200	10.00000	114.31200				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				101.96921		101.94625				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				101.87358		101.85238				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.17869		101.15479				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				101.84551		101.82344				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.15450		101.13108				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.10697		101.08451				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	101.40769	10.23000	101.37990				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				111.71771		111.15413				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.60000	104.40741	9.58000	104.44080				0.00	0	0
Total ACL167 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 ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				101.15036		101.12702				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	122.78257	1.75000	122.77672				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.11994		101.09725				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.15355		101.13017				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.08631		101.06431				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18¹ On 20/06/2017 Spot Bond				101.17906		101.15449				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18² On 20/06/2017 Spot Bond				102.23524		102.21403				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18³ On 20/06/2019 Spot Bond				101.07420		101.05245				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				101.83134		101.80931				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18⁵ On 20/09/2022 Spot Bond				101.14684		101.12359				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18⁶ On 20/09/2016 Spot Bond				101.12653		101.10368				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.18401		101.15999				0.00	0	0
Total ACL187 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 ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.20164		101.17726				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/12/2015 Spot Bond				101.15221		101.13206				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.20580		101.18134				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.20580		101.18134				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.26098		101.23541				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.12667		101.10384				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.27246		101.24665				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.46501		102.44189				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.26098		101.23541				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.76981		100.74988				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.22887		101.20395				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.20729		101.18281				0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				154.75581		154.70469				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				156.98766		156.93570				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.07966		101.05775				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.04998		101.02871				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				99.81125		101.62793				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.07554		101.05377				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.33415		99.30962				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				101.11994		101.09725				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.06074		101.03926				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.05939		101.03794				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.16243		101.13884				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				99.97815		99.95636				0.00	0	0
Total ACL218 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 ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.34334		100.32024				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				100.33779		100.31506				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				100.67935		100.65599				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				100.66748		100.64452				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				101.45229		101.42776				0.00	150,000,000	150,000,000
Total ADCB01 SPOT										0.00	150,000,000	150,000,000
Total For ADCB01										0.00	150,000,000	150,000,000
ADCB0 On 31/07/2016 Spot Bond				100.18890		100.16491				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.25315		100.22981				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				101.83743		101.81232				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	84.63591	100.00000	84.44699				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	40.17288	100.00000	40.07556				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	15.83059	100.00000	15.79182				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.58413	100.00000	1.58029				0.00	0	0
Total AFS2U 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 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	98.80967	100.00000	98.54758				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	98.83394	100.00000	98.57178				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				100.46223		100.44104				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				100.47978		100.45778				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				100.53815		100.51346				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				100.45287		100.43210				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.04500	99.76665	8.02500	99.75392				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				100.57596		100.54955				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				100.66578		100.63523				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	36.76287	100.00000	40.55195				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AU On 15/04/2020 Spot Bond			100.00000	10.23924	100.00000	11.11355				0.00	0	0
Total AHL1AU 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 AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.12000	99.77201	9.10000	99.80372			2,597,414,304,000.00	284,804,200	142,402,100
Total AIR01 SPOT									2,597,414,304,000.00	284,804,200	142,402,100
Total For AIR01									2,597,414,304,000.00	284,804,200	142,402,100
AIR02 On 30/04/2023 Spot Bond			9.93000	109.42198	9.91000	109.50300			447,185,634,000.00	45,033,800	22,516,900
Total AIR02 SPOT									447,185,634,000.00	45,033,800	22,516,900
Total For AIR02									447,185,634,000.00	45,033,800	22,516,900
AIR03 On 09/03/2016 Spot Bond			7.62000	102.85331	7.59500	102.84068			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			9.53000	102.52456	9.51000	102.61274			406,311,550,000.00	42,635,000	21,317,500
Total AIR04 SPOT									406,311,550,000.00	42,635,000	21,317,500
Total For AIR04									406,311,550,000.00	42,635,000	21,317,500
AIR04U On 26/10/2029 Spot Bond			100.00000	11.98274	100.00000	11.95622			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			10.28000	102.38164	10.26500	102.46412			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			2.73000	171.00554	2.73000	170.99287			0.00	0	200,000,000
Total AIRL01 SPOT									0.00	0	200,000,000
Total For AIRL01									0.00	0	200,000,000
ANG01 On 09/12/2016 Spot Bond				101.39735		101.37522			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				100.95303		100.93049			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				101.02296		100.99879			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.02074		100.00015			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 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 ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.98926		100.96960				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				102.03885		102.02125				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				101.01180		100.99126				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				101.10697		101.08451				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				101.48273		101.45324				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				101.60179		101.58429				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				95.56000		95.47000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.34876		101.33131				0.00	0	0
Total ASN017 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 ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				114.74809		114.72831				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			2.68000	242.28255	2.68000	242.26493				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				99.89320		99.86831				0.00	140,000,000	140,000,000
Total ASN028 SPOT										0.00	140,000,000	140,000,000
Total For ASN028										0.00	140,000,000	140,000,000
ASN03: On 19/09/2017 Spot Bond				114.70964		114.69010				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.97722				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			2.69500	214.86779	2.69500	214.85209				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.00014		100.97989				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0

Contract 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 ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.96910		100.94770				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				100.59038		100.56886				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				100.54775		100.52534				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				100.44569		100.42175				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.30165		100.27789				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.25069		100.22736				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				98.65936		98.65789				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				100.00046		100.00061				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				101.49774		101.47597				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				101.15421		101.13291				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.02180		100.00000				0.00	0	0
Total ASN069 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 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				100.71980		100.70189			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				91.46964		91.16902			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				100.77024		100.75006			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.30256		101.27613			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				101.09977		101.07750			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				101.35986		101.33720			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				101.19386		101.16966			0.00	0	13,000,000
Total ASN083 SPOT									0.00	0	13,000,000
Total For ASN083									0.00	0	13,000,000
ASN08: On 03/09/2020 Spot Bond				101.74035		101.71329			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.00204		100.97985			0.00	0	0
Total ASN086 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 ASN086										0.00	0	0
ASN08 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
ASN08 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
ASN09 On 08/10/2018 Spot Bond				100.72266		100.70033				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 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
ASN09 On 21/10/2020 Spot Bond				100.45853		100.43513				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	48.54815	100.00000	48.44071				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	23.00178	100.00000	22.94545				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	23.09990	100.00000	23.04332				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	22.65839	100.00000	22.60290				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	44.38569	100.00000	44.27698				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49 On 19/09/2016 Spot Bond			100.00000	62.21435	100.00000	62.06198				0.00	0	0
Total ASN49U 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 ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	22.79850	100.00000	22.74267			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	42.02980	100.00000	41.92687			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	60.78847	100.00000	60.63959			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	1.81305	100.00000	1.80732			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	19.26299	100.00000	19.17828			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				101.17190		101.15111			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				100.97857		100.95877			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.17467		101.15340			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			8.99500	103.06250	8.97500	103.08839		2,881,702,964,000.00	320,367,200	285,183,600	
Total BAW11 SPOT								2,881,702,964,000.00	320,367,200	285,183,600	
Total For BAW11								2,881,702,964,000.00	320,367,200	285,183,600	
BAW13 On 17/04/2017 Spot Bond				100.95071		100.92943			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.24563		100.22526			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				101.25224		101.23048			0.00	0	0
Total BAW17 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 BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.81528		101.79339				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.83000	103.05553	9.81000	103.10646				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	84.68677	100.00000	84.49074				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			9.93000	98.23283	9.91000	98.29783				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				102.87132		102.84927				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			8.86000	102.88651	8.84000	102.89683				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.87805	101.83085	10.87192	101.80252				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				101.24645		101.21555				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			10.95621	101.32145	10.96273	101.29053				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			11.83093	101.21556	11.79492	101.25076				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				101.27415		101.24258				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				101.27415		101.24258				0.00	0	0
Total BAYA10 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 BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.27423		101.24265				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			11.12805	101.19478	11.12192	101.16595				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			11.05433	101.36652	11.05769	101.33562				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	101.46294	11.06000	101.43261				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			10.18467	101.25513	10.16881	101.23521				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				101.80240		101.77409				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				101.21147		101.18249				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				101.21147		101.18249				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			11.85672	100.03338	11.83075	100.02318				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			11.63500	100.42324	11.61500	100.42131				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			11.56000	98.89396	11.54000	98.89646				0.00	0	0
Total BAYA26 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 BAYA26										0.00	0	0
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
BAYA28 On 31/12/2015 Spot Bond				101.10817		101.08069				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.01024	9.28000	100.98490				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				101.17305		101.14407				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			11.47000	101.10387	11.45000	101.10973				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				101.14032		101.11215				0.00	150,000,000	150,000,000
Total BAYA33 SPOT										0.00	150,000,000	150,000,000
Total For BAYA33										0.00	150,000,000	150,000,000
BAYA34 On 31/03/2018 Spot Bond				101.16760		101.13875				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				101.16760		101.13875				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				101.12721		101.09937				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				101.19080		101.16128				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 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 BAYA41										0.00	0	0
BAYA4: On 30/09/2018 Spot Bond				101.19080		101.16128				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4: On 31/03/2017 Spot Bond				101.12940		101.10150				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4: On 31/03/2017 Spot Bond				101.15244		101.12387				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4: On 31/03/2019 Spot Bond				101.19090		101.16138				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA4: On 31/03/2016 Spot Bond				100.97624		100.95215				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB0: On 31/03/2016 Spot Bond			13.87805	102.15877	13.87192	102.12220				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0: On 31/12/2016 Spot Bond			15.16146	101.91046	15.14151	101.88973				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0: On 31/03/2017 Spot Bond			14.06076	101.70522	14.03742	101.68377				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0: On 30/06/2019 Spot Bond				101.52055		101.48286				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0: On 31/12/2019 Spot Bond				101.52055		101.48286				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0: On 31/03/2020 Spot Bond				101.52055		101.48286				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0: On 30/09/2020 Spot Bond				101.57458		101.53553				0.00	0	0
Total BAYB08 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 BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				101.33090		101.29796				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	45.38458	100.00000	45.29847				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.64417	100.00000	20.59416				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.78852	100.00000	18.74300				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.59785	100.00000	11.56975				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.59785	100.00000	11.56975				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.02235	100.00000	13.98838				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.15013	100.00000	12.12070				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100 On 22/01/2016 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.40476		100.38406				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.68938		100.66869				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				100.50884		100.48910				0.00	0	0
Total BCJ07 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 BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.06981	100.00000	10.04515				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.06981	100.00000	10.04515				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP98U On 20/11/2015 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99U On 04/12/2015 Spot Bond			100.00000	93.83033	100.00000	93.58974				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			2.07000	188.30390	2.07000	188.29336				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			8.45000	160.04367	8.43000	160.39053				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			8.45000	160.45925	8.43000	160.80304				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			8.83500	95.16925	8.81500	95.29060				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			8.27000	98.39843	8.25000	98.41841				0.00	0	40,000,000
Total BEER02 SPOT										0.00	0	40,000,000
Total For BEER02										0.00	0	40,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										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

Contract 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 BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.42906		100.40715				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				101.07033		101.05045				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				100.46411		100.44044				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				100.49104		100.46601				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				100.56600		100.53720				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	53.74491	100.00000	53.61471				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.23589		100.21390				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.24031		100.21793				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.24179		100.21927				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.25947		100.23533				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				100.28301		100.25672				0.00	0	0
Total BG32C 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 BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	52.58441	100.00000	52.45703				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	52.58441	100.00000	52.45703				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				101.23835		101.21598				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.26119		101.23840				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			8.36000	101.88413	8.34000	101.88637		5,016,000,000,000.00		600,000,000	300,000,000	
Total BG42A4 SPOT								5,016,000,000,000.00		600,000,000	300,000,000	
Total For BG42A4								5,016,000,000,000.00		600,000,000	300,000,000	
BG42B On 15/03/2017 Spot Bond				101.32968		101.30566				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				101.45126		101.42504				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	37.59126	100.00000	37.49919				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	37.59126	100.00000	37.49919				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				100.75527		103.14454				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			11.30000	98.27147	11.28000	103.70622				0.00	0	0
Total BGL02 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 BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.13140		100.10509				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			11.19000	98.85043	11.17000	98.88578				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			11.33000	102.20225	11.31000	102.24434				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				101.83249		101.80388				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			11.83000	102.07486	11.81000	102.13452				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				101.85115		101.82243				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			11.33000	101.56835	11.31000	101.61146				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				105.82658		105.80562				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	97.37874	100.00000	97.13709				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				101.53999		101.51885				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				100.54832		100.52667				0.00	0	300,000,000
Total BID05 SPOT										0.00	0	300,000,000
Total For BID05										0.00	0	300,000,000
BID06 On 30/06/2019 Spot Bond			8.95000	102.90905	8.93000	102.94536				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID06										0.00	0	2,200,000,000
BIDC4E On 06/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BIDC4E On 14/01/2016 Spot Bond				98.82722		98.80918				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC5C On 05/02/2016 Spot Bond			100.00000	80.75221	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total BIDC50 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For BIDC50									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
BLG1A On 21/11/2015 Spot Bond				101.52940		101.51047				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				101.76165		101.73981				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				101.52026		101.50115				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				101.59312		101.57309				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				101.72556		101.70384				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				102.27679		102.24800				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				103.17633		103.13658				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				100.36994		100.34481				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				100.38010		100.35430				0.00	0	0
Total BSR13 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 BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.35202		101.32613				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.48671		101.45874				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				102.60862		102.57985				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				99.73567		99.71679				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				100.51777		100.49843				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				100.41405		100.39507				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.28016		100.26129				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 25/11/2015 Spot Bond				99.72542		99.70712				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				99.96211		99.94319				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				99.76357		99.74538				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC06(On 22/02/2016 Spot Bond				101.53792		101.51859				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07(On 09/12/2015 Spot Bond				99.47238		99.45419				0.00	0	0
Total BTC070 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 BTC070										0.00	0	0
BTC07 On 09/03/2016 Spot Bond				101.08000		101.06082				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC07 On 08/01/2016 Spot Bond				96.98066		96.92948				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC07 On 11/01/2016 Spot Bond				98.87211		98.85392				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC07 On 11/11/2015 Spot Bond				99.50086		99.49951				0.00	0	0
Total BTC074 SPOT										0.00	0	0
Total For BTC074										0.00	0	0
BTC07 On 14/01/2016 Spot Bond				98.81667		98.79847				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC07 On 20/01/2016 Spot Bond				98.70721		98.68901				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC07 On 20/04/2016 Spot Bond				100.26172		100.24285				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC07 On 22/01/2016 Spot Bond				98.67117		98.65296				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC08 On 01/02/2016 Spot Bond				98.47554		98.45841				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				98.41467		98.39645				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	59.11368	100.00000	58.97048				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.97056		100.94762				0.00	0	0
Total BWZ18B 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 BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.00543		100.98167				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.15256		101.13094				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				99.81094		99.78942				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	19.69388	100.00000	19.64618				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			9.56000	104.44821	9.54000	104.44032				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				103.53246		103.50773				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			7.91000	101.35043	7.89000	101.33886				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.17000	93.39488	15.15000	93.39955				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				97.61455		97.58174				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			12.97000	99.47642	12.95000	99.49275				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.01000	105.10940	8.99000	105.11227				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				99.31055		99.27770				0.00	0	0
Total CBL17 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 CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.97000	96.75721	12.95000	96.78057			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.75793		95.72249			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.07942		100.05965			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.73000	92.30799	10.71000	92.34792			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				102.01978		101.99611			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.19303		100.16811			0.00	50,000,000	1,525,000,000
Total CBL24 SPOT									0.00	50,000,000	1,525,000,000
Total For CBL24									0.00	50,000,000	1,525,000,000
CCT01 On 23/06/2023 Spot Bond			10.35500	116.25663	10.33500	116.33616			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			10.41000	111.50357	10.39000	111.58959		1,090,178,922,000.00		104,724,200	402,362,100
Total CCT02 SPOT								1,090,178,922,000.00		104,724,200	402,362,100
Total For CCT02								1,090,178,922,000.00		104,724,200	402,362,100
CCT03 On 15/03/2025 Spot Bond			10.26500	106.98525	10.24500	107.07863		7,416,316,737,000.00		722,485,800	361,242,900
Total CCT03 SPOT								7,416,316,737,000.00		722,485,800	361,242,900
Total For CCT03								7,416,316,737,000.00		722,485,800	361,242,900
CGR10 On 08/12/2016 Spot Bond				102.00561		101.97341			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			11.76000	101.48024	11.74000	101.45641			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				103.10781		103.08542			0.00	0	0
Total CGR13 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 CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.42417		103.40010				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	114.34200	10.00000	114.31220				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				100.87333		100.84502				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				101.31061		101.28347				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				100.41241		100.38445				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	13.60119	100.00000	13.55873				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	20.17839	100.00000	20.12897				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	21.00969	100.00000	20.94411				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				100.86132		100.83110				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				101.02507		100.99963				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.06353		101.03715				0.00	0	0
Total CIG04 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 CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.10797		101.08050				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				101.89394		101.86731				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				102.04507		102.01635				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				101.17474		101.15090				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				101.33207		101.31147				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.60105	10.11000	103.57329				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.76648		100.74416				0.00	0	0
Total CLN186 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 CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	127.09111	2.76000	127.08164				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	127.00633	3.14000	126.99553				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	101.59824	8.25000	101.57556				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			2.93000	127.70136	2.92500	127.72493				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	126.42033	2.40000	126.41204				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				101.62709		101.59409				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			8.69000	100.39894	8.66500	100.39766				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				100.46044		100.43832				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				100.47328		100.45028				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			8.74000	100.40248	8.71500	100.40125				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			8.74000	100.40248	8.71500	100.40125				0.00	0	0
Total CLN222 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 CLN222									0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.79000	103.52879	8.76500	103.52975			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.20187		101.17749			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.31848		101.29173			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN231 On 14/02/2017 Spot Bond				99.87935		99.85891			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN239 On 24/02/2017 Spot Bond				101.77166		101.74873			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	101.95574	9.35000	101.93043			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.95574	9.35000	101.93043			0.00	0	100,000,000
Total CLN243 SPOT									0.00	0	100,000,000
Total For CLN243									0.00	0	100,000,000
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.54674		101.52511			0.00	0	0
Total CLN256 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 CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.30050		101.27837				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.61166		101.59016				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.61166		101.59016				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.61166		101.59016				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.24155		101.21915				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.40000	101.88166	9.38000	101.91304				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.69905		100.67800				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				104.18036		104.15781				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.33645		101.31448				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.32981		101.30798				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.35119		101.32871				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.68648		101.66478				0.00	0	0
Total CLN275 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 CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				101.96600		101.94008				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.51312		101.49099				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				102.09664		102.07518				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.25788		100.23737				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.93639		101.91335				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.24794		101.22224				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.09879		101.07284				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.66801		102.64508				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	114.34200	10.00000	114.31200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.93117		100.90528				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.08714		101.06146				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.95956		100.93359				0.00	1,270,000,000	1,270,000,000
Total CLN295 SPOT										0.00	1,270,000,000	1,270,000,000

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 CLN295										0.00	1,270,000,000	1,270,000,000
CLN295 On 20/12/2017 Spot Bond				101.27917		101.25322				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.93149		100.90562				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.29200		101.26675				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.02034		100.99515				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				159.25591		159.25591				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.21351		102.18929				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				159.50285		159.50285				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				158.60166		158.60166				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				159.26640		159.26640				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				155.07393		155.07393				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				155.14756		155.14756				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				99.85168		99.82699				0.00	0	0
Total CLN313 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 CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.07000	92.57157	11.05000	92.63572				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.59000	93.96586	11.57000	94.02936				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.97649		100.95240				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.27708		101.25117				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				99.85495		99.83082				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.33392		100.31146				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.19576		100.17125				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.23700	8.80500	100.21328				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.12667		101.10384				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.33710		100.31441				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.17639		101.15256				0.00	0	0
Total CLN325 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 CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.19655		101.17229				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.27439		101.24855				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.22906		101.20413				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				101.68944		101.65518				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				85.54383		85.48286				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.33753		101.31041				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.97649		100.95240				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				137.50298		137.50298				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.29544		100.27249				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.47125		101.44136				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.98198		100.95775				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				101.67930		101.64525				0.00	0	0
Total CLN342 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 CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.39147		101.36324				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.07972		101.05781				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.23683		101.21175				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.29269		100.26996				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				99.99993		99.97914				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.95455		100.93101				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.28241		100.26014				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.62958		101.60658				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				102.32217		102.29903				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.32333		100.30145				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.02978		101.00893				0.00	0	0
Total CLN360 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 CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.25000	103.10945	10.23000	103.19304				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.14141		101.11826				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.10367		100.07773				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.39000	104.79825	12.37000	104.86826				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.11026		100.08266				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.42000	104.73528	12.40000	104.79978				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.32858	10.02000	108.29981				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.11026		100.08266				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.35167		100.32801				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.35482		101.32732				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.12442		101.10161				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.14749		101.12421				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.14764		101.12436				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.01705		100.99194				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.73000	101.97587	9.71000	102.03172				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.12646		101.09863				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.24086		101.21569				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.13606	10.98000	99.10695				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.51163	11.00000	101.48177				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.28289		101.25687				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.40983		100.38779				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.18000	100.87764	12.16000	100.95106				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.37893		101.35094				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.14736		101.12408				0.00	0	0
Total CLN386 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 CLN386									0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.38290		100.35682			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.22219		101.19740			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.86902		100.84683			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN391 On 20/03/2017 Spot Bond				101.07285		101.05113			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN392 On 20/12/2019 Spot Bond				90.93549		90.93549			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.13339		101.11043			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.47597		101.45421			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.22743		101.20254			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN396 On 20/06/2020 Spot Bond				101.55542		101.52380			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				99.86019		99.83694			0.00	0	0
Total CLN398 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 CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.86102		99.83789				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.13339		101.11043				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.27439		101.24855				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.93106		100.90796				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.91064		100.88818				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				102.27679		102.24800				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.00553		100.98517				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				84.53882		84.53882				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.14011		101.11701				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.25424		100.23711				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.57887		100.55231				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.26098		101.23541				0.00	0	0
Total CLN410 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 CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.26769		101.24197				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.58177		100.55509				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.24757		101.22227				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.50200		101.47148				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.31462		101.28795				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.61949		100.59107				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.28373		101.25660				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.13275		101.10477				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	43.06157	7.01000	43.05358				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.14373		101.11548				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.46941		100.43784				0.00	0	0
Total CLN421 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 CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				101.46748		101.42927				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				101.34821		101.31314				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				101.46748		101.42927				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				101.03565		101.00879				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				101.17721		101.14314				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				100.67619		100.64995				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				100.46529		100.44115				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.43147		100.39806				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: On 20/12/2020 Spot Bond				61.17279		61.15200				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				172.86508		173.00905				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			8.83500	95.16925	8.81500	95.29060				0.00	0	0
Total CLN81 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 CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.45000	160.04367	8.43000	160.39053				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			8.45000	160.45925	8.43000	160.80304				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.69051		100.66627				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				100.95287		100.92941				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				101.21540		101.19075				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				101.13945		101.11633				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				101.15443		101.13101				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				100.67654		100.65299				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				101.14684		101.12359				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				100.33392		100.31146				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				101.04728		101.02608				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				101.12049		101.09776				0.00	0	0
Total CLNF12 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 CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.11370		101.09110			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				101.12043		101.09770			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.14684		101.12359			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				101.89280		101.86741			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				100.63929		100.61424			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			8.87000	103.50915	8.84500	103.49910			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			8.68500	104.58535	8.66500	104.60652		3,281,364,963,000.00	377,819,800	1,018,909,900	
Total COJ04 SPOT								3,281,364,963,000.00	377,819,800	1,018,909,900	
Total For COJ04								3,281,364,963,000.00	377,819,800	1,018,909,900	
COJ05 On 05/06/2023 Spot Bond			9.63000	118.86888	9.61000	118.95358		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			8.08000	104.73513	8.05500	104.71423		406,903,952,000.00	50,359,400	25,179,700	
Total COJ06 SPOT								406,903,952,000.00	50,359,400	25,179,700	
Total For COJ06								406,903,952,000.00	50,359,400	25,179,700	
COJ07 On 23/03/2021 Spot Bond			9.94000	104.82663	9.92000	104.88227		3,202,964,212,000.00	322,229,800	161,114,900	
Total COJ07 SPOT								3,202,964,212,000.00	322,229,800	161,114,900	
Total For COJ07								3,202,964,212,000.00	322,229,800	161,114,900	
COJG0 On 09/06/2024 Spot Bond			10.03000	105.11632	10.01000	105.20228		7,134,738,194,000.00	711,339,800	355,669,900	
Total COJG01 SPOT								7,134,738,194,000.00	711,339,800	355,669,900	
Total For COJG01								7,134,738,194,000.00	711,339,800	355,669,900	
COT01 On 03/04/2023 Spot Bond			10.40000	94.38302	10.38000	94.45411		6,271,890,560,000.00	603,066,400	301,533,200	
Total COT01 SPOT								6,271,890,560,000.00	603,066,400	301,533,200	

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 COT01									6,271,890,560,000.00	603,066,400	301,533,200
COT02 On 03/04/2028 Spot Bond			11.18000	94.54639	11.16000	94.64464			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			11.18000	92.60397	11.16000	92.69875			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL000 On 28/02/2017 Spot Bond				101.64152		101.61835			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL010 On 12/12/2019 Spot Bond			100.00000	11.39432	100.00000	11.36642			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL020 On 25/08/2017 Spot Bond				101.63378		101.61226			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.04327		101.02121			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				101.62675		101.60465			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL020 On 12/03/2020 Spot Bond			100.00000	11.45081	100.00000	11.42276			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	14.90800	100.00000	14.87149			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	67.91317	100.00000	67.61452			0.00	0	0
Total CPL04U SPOT									0.00	0	0
Total For CPL04U									0.00	0	0
CPL050 On 30/10/2018 Spot Bond			100.00000	21.07813	100.00000	20.91992			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.70500	99.19757	11.68500	99.29694			1,755,750,000,000.00	150,000,000	12,950,000,000
Total CPV01 SPOT									1,755,750,000,000.00	150,000,000	12,950,000,000

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 CPV01										1,755,750,000,000.00	150,000,000	12,950,000,000
DEN38 On 10/06/2018 Spot Bond			100.00000	18.38896	100.00000	18.34393				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	9.97589	100.00000	9.95145				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	19.14057	100.00000	19.09369				000,000,000,000,000.00	120,000,000,000	40,000,000,000
Total DEN40U SPOT										10,000,000,000,000.00	120,000,000,000	40,000,000,000
Total For DEN40U										10,000,000,000,000.00	120,000,000,000	40,000,000,000
DENG4 On 28/01/2016 Spot Bond				100.26519		100.24520				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			7.88500	99.01678	7.86500	99.02984				0.00	0	5,500,000,000
Total DENG44 SPOT										0.00	0	5,500,000,000
Total For DENG44										0.00	0	5,500,000,000
DENG5 On 20/11/2015 Spot Bond				99.80267		101.59384				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				101.52864		101.50850				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				101.35150		101.33025				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	98.91599	100.00000	99.18478				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				101.33354		101.31182				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				100.74049		100.71687				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.14804		100.12636				0.00	0	0
Total DLTC10 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 DLTC10									0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				101.88699		101.86712			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				100.14538		100.12458			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.46858		101.43874			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.53475		100.49861			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.28110		101.25512			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				57.24115		57.19142			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			9.47000	101.68038	9.45000	101.73923		2,012,535,990,000.00	212,517,000	106,258,500	
Total DV2021 SPOT								2,012,535,990,000.00	212,517,000	106,258,500	
Total For DV2021								2,012,535,990,000.00	212,517,000	106,258,500	
DV21 On 15/06/2016 Spot Bond			7.59000	110.28110	7.56500	110.27366		517,433,070,000.00	68,173,000	1,023,443,200	
Total DV21 SPOT								517,433,070,000.00	68,173,000	1,023,443,200	
Total For DV21								517,433,070,000.00	68,173,000	1,023,443,200	
DV22 On 07/02/2020 Spot Bond			9.16000	103.41381	9.14000	103.45821		6,286,715,016,000.00	686,322,600	606,361,300	
Total DV22 SPOT								6,286,715,016,000.00	686,322,600	606,361,300	
Total For DV22								6,286,715,016,000.00	686,322,600	606,361,300	
DV23 On 27/02/2023 Spot Bond			9.73000	103.39693	9.71000	103.47410		11,776,758,042,000.00	1,210,355,400	646,177,700	
Total DV23 SPOT								11,776,758,042,000.00	1,210,355,400	646,177,700	
Total For DV23								11,776,758,042,000.00	1,210,355,400	646,177,700	
DV24 On 18/02/2024 Spot Bond			9.66000	102.35177	9.64000	102.43798		3,290,281,008,000.00	340,608,800	170,304,400	
Total DV24 SPOT								3,290,281,008,000.00	340,608,800	170,304,400	
Total For DV24								3,290,281,008,000.00	340,608,800	170,304,400	
DV29 On 18/02/2029 Spot Bond			9.83000	104.25347	9.81500	104.33789		4,192,935,384,000.00	426,544,800	213,272,400	
Total DV29 SPOT								4,192,935,384,000.00	426,544,800	213,272,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV29										4,192,935,384,000.00	426,544,800	213,272,400
DVC00: On 20/11/2015 Spot Bond				99.80349		101.58721				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				101.19951		101.17930				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01: On 26/01/2016 Spot Bond				100.28368		100.26458				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				100.90500		100.88511				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				101.47631		101.45680				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				101.49100		101.47129				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				101.01084		100.99153				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				101.02251		101.00298				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				99.90415		99.88549				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				100.72309		100.70249				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.41054		100.38906				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			8.33000	123.53173	8.31000	123.59072				0.00	0	2,410,550,000
Total E170 SPOT										0.00	0	2,410,550,000

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 E170									0.00	0	2,410,550,000
ECN20 On 14/03/2020 Spot Bond			9.36000	102.50333	9.34000	102.54819		234,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN20 SPOT								14,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN20								14,000,000,000,000.00	25,000,000,000	25,000,000,000	
ECN22 On 14/03/2022 Spot Bond			9.53000	102.53201	9.51000	102.60013		238,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN22 SPOT								18,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN22								18,250,000,000,000.00	25,000,000,000	25,000,000,000	
ECN24 On 14/03/2024 Spot Bond			9.78000	102.48723	9.76000	102.57352		244,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN24 SPOT								14,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN24								14,500,000,000,000.00	25,000,000,000	25,000,000,000	
ECN32 On 14/03/2032 Spot Bond			2.93000	102.02136	2.93000	102.01322		73,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total ECN32 SPOT								13,250,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ECN32								13,250,000,000,000.00	25,000,000,000	25,000,000,000	
EDC01 On 04/04/2016 Spot Bond				98.35599		98.30213		0.00	0	100,000,000	
Total EDC01 SPOT								0.00	0	100,000,000	
Total For EDC01								0.00	0	100,000,000	
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				100.40832		100.37664		0.00	0	0	
Total EFS00B SPOT								0.00	0	0	
Total For EFS00B								0.00	0	0	
EFS0A On 28/10/2023 Spot Bond				100.58726		100.56607		0.00	0	0	
Total EFS0A1 SPOT								0.00	0	0	
Total For EFS0A1								0.00	0	0	
EFS0A2 On 28/10/2023 Spot Bond				100.32321		100.29811		0.00	0	0	
Total EFS0A2 SPOT								0.00	0	0	
Total For EFS0A2								0.00	0	0	
EFS0C On 28/10/2023 Spot Bond			100.00000	17.40456	100.00000	17.32802		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			2.42000	102.30752	2.42000	102.30082		0.00	0	0	
Total EL037 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 EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.27000	125.70989	2.27000	125.70210			9,080,000,000.00	4,000,000	7,000,000
Total EL28 SPOT									9,080,000,000.00	4,000,000	7,000,000
Total For EL28									9,080,000,000.00	4,000,000	7,000,000
EL29 On 19/11/2029 Spot Bond			2.20000	114.22496	2.20000	114.21818			30,800,000,000.00	14,000,000	7,000,000
Total EL29 SPOT									30,800,000,000.00	14,000,000	7,000,000
Total For EL29									30,800,000,000.00	14,000,000	7,000,000
EL30 On 29/07/2030 Spot Bond			2.20000	115.01484	2.20000	115.00800			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.28000	106.61456	2.28000	106.60795			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.40000	102.74314	2.40000	102.73648			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.78000	105.87311	9.76000	105.92124			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			9.68000	105.99466	9.66000	106.05130			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			10.23000	99.15693	10.21000	99.24076			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			10.46500	94.24333	10.45000	94.27861			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.60500	100.92003	10.59000	100.95891			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			10.33000	103.62718	10.31000	103.66856			2,654,962,884,000.00	257,014,800	128,507,400
Total EMM06 SPOT									2,654,962,884,000.00	257,014,800	128,507,400
Total For EMM06									2,654,962,884,000.00	257,014,800	128,507,400
EPF002 On 28/05/2018 Spot Bond				101.59381		101.57188			0.00	0	0
Total EPF002 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 EPF002										0.00	0	0
EPF002 On 12/09/2016 Spot Bond				101.19823		101.17697				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF003 On 06/11/2017 Spot Bond				100.08091		100.06074				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 06/11/2016 Spot Bond				100.07764		100.05828				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				99.81916		99.79855				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				101.81584		101.79260				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 01/09/2018 Spot Bond			100.00000	11.99243	100.00000	11.93912				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	5.32997	100.00000	5.30627				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 05/11/2015 Spot Bond			100.00000	100.00000	0.00000	100.00000				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC12 On 23/02/2016 Spot Bond				101.60961		101.58891				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.50221		101.48260				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond				101.58724		101.56651				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC18 On 04/02/2016 Spot Bond				100.09201	100.00000	86.17634				0.00	1,000,000,000	1,000,000,000
Total EPFC19 SPOT										0.00	1,000,000,000	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
Total For EPFC19										0.00	1,000,000,000	1,000,000,000
EPFC2I On 06/05/2018 Spot Bond				100.09654	100.00000	19.35184				0.00	7,000,000,000	7,000,000,000
Total EPFC20 SPOT										0.00	7,000,000,000	7,000,000,000
Total For EPFC20										0.00	7,000,000,000	7,000,000,000
EPFC2 On 04/11/2016 Spot Bond				100.10025	100.00000	44.59222				0.00	24,700,000,000	17,000,000,000
Total EPFC21 SPOT										0.00	24,700,000,000	17,000,000,000
Total For EPFC21										0.00	24,700,000,000	17,000,000,000
EQS05 On 25/04/2017 Spot Bond				96.68207		96.64998				0.00	0	1,000,000,000
Total EQS05 SPOT										0.00	0	1,000,000,000
Total For EQS05										0.00	0	1,000,000,000
EQS06 On 09/04/2018 Spot Bond				99.75962		99.73344				0.00	100,000,000	300,000,000
Total EQS06 SPOT										0.00	100,000,000	300,000,000
Total For EQS06										0.00	100,000,000	300,000,000
EQS07 On 09/04/2018 Spot Bond			10.25000	97.40673	10.23000	97.42113				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.09014		98.06352				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				99.96081		99.93205				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	84.30012	100.00000	83.92545				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				99.85222		99.83075				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				99.84276		99.81996				0.00	0	0
Total ERS3C4 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 ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.85031		99.82897			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.85720		99.83683			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.85242		99.83137			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.86561		99.84602			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.86750		99.84817			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				99.85900		99.83847			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				99.85249		99.83105			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.06000	103.11304	8.04000	103.13513		2,178,991,984,000.00	270,346,400	38,065,224,400	
Total ES18 SPOT								2,178,991,984,000.00	270,346,400	38,065,224,400	
Total For ES18								2,178,991,984,000.00	270,346,400	38,065,224,400	
ES23 On 25/01/2023 Spot Bond			8.91500	108.58753	8.89500	108.67043		887,642,479,500.00	99,567,300	7,615,734,800	
Total ES23 SPOT								887,642,479,500.00	99,567,300	7,615,734,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23									887,642,479,500.00	99,567,300	7,615,734,800
ES26 On 02/04/2026 Spot Bond			9.29000	91.35306	9.27000	91.45366			8,930,830,020,000.00	961,338,000	20,343,034,400
Total ES26 SPOT									8,930,830,020,000.00	961,338,000	20,343,034,400
Total For ES26									8,930,830,020,000.00	961,338,000	20,343,034,400
ES33 On 15/09/2033 Spot Bond			9.96500	80.75933	9.95500	80.80746			668,725,338,657,000.00	67,107,409,800	136,489,915,200
Total ES33 SPOT									668,725,338,657,000.00	67,107,409,800	136,489,915,200
Total For ES33									668,725,338,657,000.00	67,107,409,800	136,489,915,200
ES42 On 25/04/2042 Spot Bond			10.05500	86.05223	10.05000	86.06955			4,300,901,568,000.00	427,737,600	63,596,939,300
Total ES42 SPOT									4,300,901,568,000.00	427,737,600	63,596,939,300
Total For ES42									4,300,901,568,000.00	427,737,600	63,596,939,300
EXX01 On 19/05/2017 Spot Bond				98.89821		98.87529			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.01462		96.98974			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.47592		100.45387			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				100.94134		100.91908			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				101.78399		101.76187			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				99.81195		101.60254			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				101.38643		101.36511			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				102.99228		102.97247			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				101.22850		101.20902			0.00	0	0
Total FIFC20 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 FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.01916		100.00000				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				101.52065		101.50081				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				101.57448		101.55394				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				100.61777		100.59829				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				100.63206		100.61212				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.14973	100.00000	0.14926				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	0.14973	100.00000	0.14926				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	10.51599	100.00000	10.49052				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.23588	100.00000	10.21108				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				101.20779		101.18596				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.52555		100.50060				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				101.34472		101.32042				0.00	0	0
Total FR2A4C 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 FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.43594		101.40999			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			9.57000	100.45822	9.55000	100.48447			876,125,844,000.00	91,549,200	45,774,600
Total FRB05 SPOT									876,125,844,000.00	91,549,200	45,774,600
Total For FRB05									876,125,844,000.00	91,549,200	45,774,600
FRB08 On 10/06/2016 Spot Bond				101.17945		101.15992			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				101.17938		101.15985			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				100.34360		100.32022			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.21906		103.19597			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				101.47525		101.45026			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.65149		101.62627			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			10.43000	102.60514	10.41000	102.65860			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				101.72456		101.69736			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				100.89185		100.86435			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				100.90472		100.87680			0.00	0	0
Total FRB17 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 FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.42000	108.73863	10.40000	108.76194			3,589,990,096,000.00	344,528,800	172,264,400
Total FRBC21 SPOT									3,589,990,096,000.00	344,528,800	172,264,400
Total For FRBC21									3,589,990,096,000.00	344,528,800	172,264,400
FRBC2 On 21/12/2018 Spot Bond				102.34873		102.32392			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			2.23000	137.90986	2.22500	137.94065			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			2.20000	286.35292	2.20000	286.33583			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.36500	116.99002	2.37500	116.88537			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.05000	157.64560	3.05000	157.63257			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.19000	201.08910	3.19000	201.07171			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			7.49800	68.83156	7.49900	68.81462			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			9.37000	43.91712	9.37000	43.90501			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			9.61000	42.53838	9.61000	42.52612			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	38.02683	100.00000	37.85777			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				101.94960		101.92031			0.00	0	0
Total FRC107 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 FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.35109		101.32369				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.17479		101.15096				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.28602		101.25994				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.26098		101.23541				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.20326		101.17888				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.38497		101.35688				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.24086		101.21569				0.00	0	0
Total FRC124 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 FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				101.31731		101.29057			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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				101.61548		101.58261			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				101.56877		101.53688			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

Contract 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 FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	31.42178	100.09221	31.34476				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				101.12936		101.10648				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				102.08539		100.66498				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				101.25879		101.23326				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				101.27239		101.24658				0.00	0	0
Total FRC152 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 FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.16523		101.14159				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.18043		101.15650				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				101.53540		101.50419				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.16027		101.13676				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	66.86560	13.22500	66.84171				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.09573		101.07354				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.09708		101.07486				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				101.60852		101.57591				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.14549		101.12228				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.59500	105.69389	3.60500	105.59698				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.19386		101.16966				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				101.19386		101.16966				0.00	0	0
Total FRC171 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 FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.94617		101.92163				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				100.97649		100.95240				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.16166		99.13790				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.12667		101.10384				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.10111		101.07881				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.10504		100.07875				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.28378		101.25774				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	99.97799				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				71.50946		70.69383				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.37581		100.35052				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.46858		101.43874				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0

Contract 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 FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.49183		101.46159			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.08900		101.06695			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.18043		101.15650			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.18043		101.15650			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 14/03/2016 Spot Bond				101.17494		101.15409			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.84252		100.82047			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				100.88693		100.86373			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				100.79283		100.77238			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	114.34200	10.00000	114.31200			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				100.68432		100.66316			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				101.24488		101.21963			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				100.66517		100.64391			0.00	0	0
Total FRC196 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 FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.77323		100.75276				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				100.60266		100.58147				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				100.60423		100.58298				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				100.50561		100.48220				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				100.46107		100.43969				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.50561		100.48220				0.00	2,540,000,000	1,270,000,000
Total FRC202 SPOT										0.00	2,540,000,000	1,270,000,000
Total For FRC202										0.00	2,540,000,000	1,270,000,000
FRC20: On 17/04/2016 Spot Bond				100.45929		100.43799				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				100.08674		100.06509				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	100.09413	8.75000	100.07059				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				103.07204		103.04861				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	10.92932	100.00000	10.90256				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	10.03937	100.00000	10.01478				0.00	0	0
Total FRC208 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 FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				96.37198		96.33883				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	12.30837	100.00000	12.27823				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				101.22072		101.19597				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	28.25663	100.00000	28.18818				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				100.02127		100.00014				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	10.59574	100.00000	10.56979				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	27.35780	100.00000	27.29151				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				100.02123		100.00010				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	27.33391	100.00000	27.26770				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				100.02118		100.00009				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				100.02005		100.00007				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				100.13595		100.02719				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				100.12780		100.02027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.04000	131.74386	3.03500	131.77016				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				99.99993		99.98032				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				99.99994		99.98059				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				99.99994		99.98059				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				101.87190		101.84928				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.26400		101.24307				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				101.14306		101.12200				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				101.08096		101.05417				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				101.24086		101.21569				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				100.98532		100.96364				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				100.52965		100.50909				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			3.90000	125.43031	3.89500	125.45102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.46505		100.42903				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										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				101.45316		101.42908				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.30354		100.27964				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			3.57000	127.88022	3.56500	127.90378				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.27777		101.25185				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.62000	127.52248	3.61500	127.54579				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			3.60000	127.66544	3.59500	127.68885				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			3.41000	132.67310	3.19000	133.00791				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			3.48000	144.17426	3.26000	144.43092				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				100.33914		100.31249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.12045		101.09771				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.26968		101.24392				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				101.47017		101.44036				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				101.41873		101.38995				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.21132		101.18676				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.20998		101.18545				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				101.13616		101.11600				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				100.23139		100.20240				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	13.68581	100.00000	13.65230				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	60.78776	100.00000	60.63888				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	29.74819	100.00000	29.67533				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	49.01954	100.00000	48.86649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	12.26811	100.00000	12.23839			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				100.78057		100.76044			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				101.48567		101.46539			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				102.69073		102.67053			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				100.56870		100.54742			0.00	150,000,000	150,000,000
Total FRJ19 SPOT									0.00	150,000,000	150,000,000
Total For FRJ19									0.00	150,000,000	150,000,000
FRJ20 On 20/09/2020 Spot Bond				99.40018		99.37825			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.36113		99.33882			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				102.51676		102.49410			0.00	2,480,000,000	1,240,000,000
Total FRJ25 SPOT									0.00	2,480,000,000	1,240,000,000
Total For FRJ25									0.00	2,480,000,000	1,240,000,000
FRS10 On 15/01/2024 Spot Bond			2.23800	105.25960	2.23800	105.25324			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			2.52000	115.19673	2.52000	115.18889			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				100.41429		100.39311			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	100.50250	10.38000	100.47452			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.50250	10.38000	100.47452			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 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
FRS105 On 30/01/2016 Spot Bond				102.67032		102.64371			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.66000	112.47065	2.66000	112.46257			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.63000	216.76255	2.63000	216.74708			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.63000	113.04822	2.63000	113.04019			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.66000	215.88550	2.66000	215.86991			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				100.31909		100.29242			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			2.45000	116.16714	2.46000	116.06305			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			2.72000	111.32612	2.72000	111.31794			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				50.17800		51.42800			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			2.82500	109.35679	2.82500	109.34846			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.78000	212.42072	2.78000	212.40469				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.83000	210.99728	2.83000	210.98109				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.38000	102.29438	2.39000	102.20285				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.86000	210.14886	2.86000	210.13257				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.10000	104.39530	3.10000	104.38657				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.09000	156.98957	3.09000	156.97642				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.55000	96.85350	3.55000	96.84423				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.08000	157.15328	3.08000	157.14017				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 11/11/2015 Spot Bond				103.40932		103.39068				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.14000	156.17395	3.14000	156.16067				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.37000	196.41174	3.37000	196.39604				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				93.04859		93.51383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.48000	97.98183	3.48000	97.97263				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.45000	98.47033	3.45000	98.46117				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			3.26000	101.63429	3.26000	101.62536				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			2.95000	159.29955	2.95000	159.28681				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			3.14000	202.43023	3.14000	202.41300				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				100.01870		100.00000				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS139 On 19/09/2016 Spot Bond				99.30128		99.28214				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS140 On 03/10/2016 Spot Bond				106.01845		106.01383				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			3.08000	157.15328	3.08000	157.14017				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.08000	157.15328	3.08000	157.14017				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 07/12/2023 Spot Bond			2.32000	284.09442	2.32000	284.07654				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.21000	286.16388	2.21000	286.14672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.93000	272.94100	2.93000	272.91933			146,500,000,000.00	50,000,000	50,000,000
Total FRS43 SPOT									146,500,000,000.00	50,000,000	50,000,000
Total For FRS43									146,500,000,000.00	50,000,000	50,000,000
FRS46 On 31/01/2022 Spot Bond			2.70000	134.29281	2.69500	134.32096			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.30829		100.28573			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			2.23000	133.69303	2.22500	133.72288			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				100.50970		100.48607			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				100.76293		100.74006			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.13262		100.02436			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			2.50000	112.23030	2.50000	112.22271			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	32.59011	104.97509	32.50675			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	36.23931	101.07593	36.14969			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	29.38028	100.44759	29.30803			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	34.60726	100.76967	34.52193			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.15000	121.24909	2.15000	121.24200			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.31000	117.52595	2.32000	117.42094			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				99.01972		99.01862			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.34000	117.23328	2.35000	117.12847			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				101.81319		101.78766			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			2.41000	357.81937	2.41000	357.79597			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.02025		100.00005			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				101.67383		101.65094			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			7.38000	101.71506	7.35500	101.71516		532,939,320,000.00	72,214,000	36,107,000	

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 FRX16 SPOT									532,939,320,000.00	72,214,000	36,107,000
Total For FRX16									532,939,320,000.00	72,214,000	36,107,000
FRX17 On 15/09/2017 Spot Bond			7.94000	102.23447	7.92000	102.24663			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			8.22000	105.68562	8.20000	105.70700			231,896,064,000.00	28,211,200	724,105,600
Total FRX18 SPOT									231,896,064,000.00	28,211,200	724,105,600
Total For FRX18									231,896,064,000.00	28,211,200	724,105,600
FRX19 On 15/11/2019 Spot Bond			8.84000	100.41131	8.82000	104.94803			3,512,835,664,000.00	397,379,600	304,389,800
Total FRX19 SPOT									3,512,835,664,000.00	397,379,600	304,389,800
Total For FRX19									3,512,835,664,000.00	397,379,600	304,389,800
FRX20 On 01/10/2020 Spot Bond			9.17000	99.31366	9.15000	99.36608			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			10.00000	90.02954	9.98000	90.09976			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			10.17000	107.86197	10.15000	107.95233			1,052,497,368,000.00	103,490,400	51,745,200
Total FRX24 SPOT									1,052,497,368,000.00	103,490,400	51,745,200
Total For FRX24									1,052,497,368,000.00	103,490,400	51,745,200
FRX26 On 01/10/2026 Spot Bond			10.58000	94.13086	10.56000	94.22589			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	94.85574	10.82500	94.92994			0.00	0	1,060,000,000
Total FRX30 SPOT									0.00	0	1,060,000,000
Total For FRX30									0.00	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			10.95000	91.41509	10.93500	91.48992			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.55500	77.54412	10.55000	77.55816			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.00503		100.98463			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.01862		100.99794			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.05254		101.03118				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.10685		101.08439				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.14757		101.12429				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				101.32386		101.29701				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				101.64323		101.62345				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				101.52584		101.50571				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				101.70374		101.68321				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				101.77097		101.74960				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.82698		101.80492				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				102.07340		102.04827				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	2.74730	100.00000	2.74064				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	0.46092	100.00000	0.45980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	15.20975	100.00000	15.17250				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	2.55177	100.00000	2.54552				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	0.42812	100.00000	0.42707				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.61121		100.58725				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			9.36000	100.92514	9.34000	100.92602				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				101.57663		101.55578				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				101.62905		101.60750				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				101.65001		101.62817				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				101.78621		101.76255				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				101.95375		101.92784				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				102.05841		102.03108				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				101.66792		101.64959				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	11.22144	100.00000	11.19396				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	23.17438	100.00000	23.11762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.90571	100.00000	14.86920				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	8.37208	100.00000	10.50618				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				100.30409		100.28362				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				100.31563		100.29439				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				100.32995		100.30775				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				100.34979		100.32626				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.15818		100.13956				0.00	10,000,000	10,000,000
Total GRT02 SPOT										0.00	10,000,000	10,000,000
Total For GRT02										0.00	10,000,000	10,000,000
GRT04 On 15/09/2016 Spot Bond				101.69772		101.67746				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				101.29101		101.26926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.82812		101.80544				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				100.98796		100.96617				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				100.56212		100.54006				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	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.96368		101.94305				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.25432		100.22746				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	11.76202	100.00000	11.73353				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				101.22917		101.20737				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.17084		100.14902				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				99.97398		99.95171				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				100.00000	0.00000	100.00000				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				100.51459		100.49621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HILC24 SPOT									0.00	0	0
Total For HILC24									0.00	0	0
HILC25 On 05/02/2016 Spot Bond			100.00000	86.17634	100.00000	100.00000		200,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total HILC25 SPOT								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total For HILC25								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
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	9.51198	100.00000	9.47014		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	9.51198	100.00000	9.47014		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	10.09043	100.00000	10.04605		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	10.09043	100.00000	10.04605		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	10.83415	100.00000	10.78650		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	10.83415	100.00000	10.78650		0.00	0	0	
Total HM1D5U SPOT								0.00	0	0	
Total For HM1D5U								0.00	0	0	
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.74315	100.00000	11.69151		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.49493		100.47200				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				100.64633		100.62100				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				99.96899		99.94737				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200				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			9.24000	103.01851	9.22000	103.01690				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				99.76275		102.02616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				99.77757		101.90453			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			8.51000	107.41839	8.49000	107.47291		4,795,992,614,000.00	563,571,400	2,080,610,200	
Total HWAY20 SPOT								4,795,992,614,000.00	563,571,400	2,080,610,200	
Total For HWAY20								4,795,992,614,000.00	563,571,400	2,080,610,200	
HWAY2 On 07/12/2023 Spot Bond			2.20000	286.35292	2.20000	286.33583		4,400,000,000.00	2,000,000	2,402,000,000	
Total HWAY23 SPOT								4,400,000,000.00	2,000,000	2,402,000,000	
Total For HWAY23								4,400,000,000.00	2,000,000	2,402,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.07000	295.29168	2.07000	295.27508		55,890,000,000.00	27,000,000	27,000,000	
Total HWAY24 SPOT								55,890,000,000.00	27,000,000	27,000,000	
Total For HWAY24								55,890,000,000.00	27,000,000	27,000,000	
HWAY3 On 28/02/2033 Spot Bond			2.38500	100.74625	2.38500	100.73966		23,850,000,000,000.00	10,000,000,000	10,000,000,000	
Total HWAY33 SPOT								23,850,000,000,000.00	10,000,000,000	10,000,000,000	
Total For HWAY33								23,850,000,000,000.00	10,000,000,000	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			10.08500	95.56825	10.07500	95.62166		3,717,062,739,000.00	368,573,400	21,690,686,700	
Total HWAY34 SPOT								3,717,062,739,000.00	368,573,400	21,690,686,700	
Total For HWAY34								3,717,062,739,000.00	368,573,400	21,690,686,700	
HWAY3 On 31/07/2035 Spot Bond			10.08500	95.44530	10.07500	95.49999		0.00	0	10,000,000,000	
Total HWAY35 SPOT								0.00	0	10,000,000,000	
Total For HWAY35								0.00	0	10,000,000,000	
HWF02 On 30/09/2016 Spot Bond			100.00000	56.61516	100.00000	56.47650		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	58.59775	100.00000	58.45580		0.00	0	0	
Total HWF05U SPOT								0.00	0	0	
Total For HWF05U								0.00	0	0	
HWF06 On 20/11/2016 Spot Bond			100.00000	39.97848	100.00000	39.88163		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	114.34200	10.00000	114.31200		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
l2025 On 31/01/2025 Spot Bond			1.70000	123.65826	1.71000	123.54917		353,126,487,100,000.00	207,721,463,000	112,160,467,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 SPOT									3,126,487,100,000.00	207,721,463,000	112,160,467,900
Total For I2025									3,126,487,100,000.00	207,721,463,000	112,160,467,900
I2033 On 28/02/2033 Spot Bond			1.83500	103.22320	1.83500	103.21800			1,985,554,410,000.00	1,082,046,000	6,095,166,600
Total I2033 SPOT									1,985,554,410,000.00	1,082,046,000	6,095,166,600
Total For I2033									1,985,554,410,000.00	1,082,046,000	6,095,166,600
I2038 On 31/01/2038 Spot Bond			1.90000	128.26216	1.90000	128.25556			22,983,210,160,000.00	12,096,426,400	160,656,713,000
Total I2038 SPOT									22,983,210,160,000.00	12,096,426,400	160,656,713,000
Total For I2038									22,983,210,160,000.00	12,096,426,400	160,656,713,000
I2046 On 31/03/2046 Spot Bond			1.97000	127.00581	1.96500	127.13731			52,345,832,148,000.00	26,571,488,400	95,123,033,800
Total I2046 SPOT									52,345,832,148,000.00	26,571,488,400	95,123,033,800
Total For I2046									52,345,832,148,000.00	26,571,488,400	95,123,033,800
I2050 On 31/12/2050 Spot Bond			2.05000	134.36345	2.05000	134.35600			35,379,458,420,000.00	17,258,272,400	33,351,507,200
Total I2050 SPOT									35,379,458,420,000.00	17,258,272,400	33,351,507,200
Total For I2050									35,379,458,420,000.00	17,258,272,400	33,351,507,200
IBL21 On 15/03/2016 Spot Bond			8.29000	101.84058	8.26500	101.82670			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			8.11000	105.46024	8.09000	105.48033			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			8.11000	101.98474	8.08500	101.98121			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.14802		100.12634			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			2.25000	134.51338	2.03000	134.85909			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.30000	137.36415	2.29500	137.39453			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.29678		101.27578			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			8.23000	102.06037	8.21000	102.08095			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.68391		101.66294			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				99.89467		99.87678			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	114.34200	10.00000	114.31200			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			8.90000	100.68824	8.88000	100.71692			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			9.39000	95.04614	9.37000	95.08732		1,251,134,868,000.00	133,241,200	115,720,600	
Total IBL46 SPOT								1,251,134,868,000.00	133,241,200	115,720,600	
Total For IBL46								1,251,134,868,000.00	133,241,200	115,720,600	
IBL48 On 19/03/2016 Spot Bond				101.02962		101.00921			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			8.76000	97.75062	8.74000	97.76934		723,031,128,000.00	82,537,800	41,268,900	
Total IBL49 SPOT								723,031,128,000.00	82,537,800	41,268,900	
Total For IBL49								723,031,128,000.00	82,537,800	41,268,900	
IBL50 On 02/08/2020 Spot Bond			9.38000	101.39704	9.36000	101.44642			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.10834		100.08766			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.32183		99.29977			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			7.73500	101.65781	7.71000	101.65417			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.68000	100.87026	8.66000	100.89426			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.18132		100.15828				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				99.94466		99.92608				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			7.88000	102.79257	7.86000	102.79473				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			8.64000	103.69685	8.62000	103.72961				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			9.88000	104.42370	9.86000	104.50927				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				100.84181		100.82089				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				100.30129		100.28075				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.16490		100.14398				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.24974		100.22854				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.25452		100.23293				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				101.20608		101.18469				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.03000	131.81803	3.02500	131.84439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.89105		100.86946				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	16.27390	100.00000	16.20233				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				99.82061		101.73711				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				99.81456		101.79314				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01343	100.00000	0.01340				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				100.42488		100.40459				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.07051		100.04889				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			9.48000	96.00300	9.46000	96.05422				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				101.76264		101.74186				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.23775		101.21564				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.28000	100.17184	10.26000	100.25731				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.37824	5.00000	101.36464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.29729	5.00000	100.28376				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	100.62212	4.00000	100.61117				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	100.26004	4.00000	100.24919				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	61.75759	100.00000	61.60798				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	61.63362	100.00000	61.48432				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	61.63362	100.00000	61.48432				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	102.57853	9.20000	102.55357				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	8.38883	100.00000	8.36828				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.10461		100.07595				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.80137	100.00000	21.74856				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	26.56358	100.00000	22.61115				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	2.10642	100.00000	2.10239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.41764	100.00000	9.39483				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	11.34177	100.00000	11.31430				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.37753	100.00000	11.34997				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	11.06332	100.00000	11.03883				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	41.73924	100.00000	41.63812				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	9.67718	100.00000	9.64663				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	16.54333	100.00000	16.49112				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	92.19321	100.00000	91.96890				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	55.94098	100.00000	55.61789				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	78.21416	100.00000	77.88691				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	40.32143	100.00000	40.08854				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	29.75856	100.00000	29.58668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	22.71664	100.00000	22.58543				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	84.68677	100.00000	84.49074				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	100.00000	100.00000	99.72678				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	58.32645	100.00000	57.87897				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	58.32645	100.00000	57.87897				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.65000	99.90899	6.65000	99.89080				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	99.78185	6.65000	99.76371				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			6.65000	99.65503	6.65000	99.63694				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.70000	99.52501	6.70000	99.50683				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	98.87633	6.80000	98.85812				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	98.74900	6.80000	98.73084				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	98.62199	6.80000	98.60388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.80000	98.36896	6.80000	98.35094				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.87805	101.65329	10.87192	101.62501				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			10.87805	101.25949	10.87192	101.23132				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.20417		101.17924				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				101.18201		101.15754				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	100.66634	6.50000	100.64874				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.22743		101.20254				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.18671		101.16561				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.57007		100.55022				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	114.34200	10.00000	114.31200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.15650		101.13260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.12947		100.10787				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				102.60234		102.58348				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				103.65582		103.63493				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				99.94471		99.91719				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				100.57753		100.54954				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	83.90805	100.00000	83.71560				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	114.34200	10.00000	114.31200				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				100.60932		100.58712				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				100.61689		100.59441				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.29000	101.33346	8.26500	101.34415				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				100.85284		100.83106				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				100.87240		100.85013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.88546		100.86286			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				100.55146		100.52981			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				100.57826					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				100.56208		100.54002			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC08 SPOT									0.00	0	0
Total For IPFC08									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.83000	97.82554	9.81000	102.55443			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			8.75000	102.88865	8.73000	102.89896		2,235,978,500,000.00		255,540,400	228,770,200
Total IPL6 SPOT								2,235,978,500,000.00		255,540,400	228,770,200
Total For IPL6								2,235,978,500,000.00		255,540,400	228,770,200
IPL7 On 05/04/2018 Spot Bond				100.77857		100.75653			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				100.64718		100.62444			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.70811		101.68112			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.34232		102.31900			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				101.59378		101.56866			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.98000	133.54979	2.97500	133.54699				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			3.64000	154.23325	3.64000	154.21806				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				100.94801		100.92323				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				100.70614		100.68136				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				100.50272		100.47773				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				101.38426		101.35970				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.10589		99.07939				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.70000	112.69377	3.71000	112.63782				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.70000	112.69377	3.71000	112.63782				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.52761		101.50186				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				99.49855		99.47381				0.00	13,678,500	133,000,000
Total IV032 SPOT										0.00	13,678,500	133,000,000
Total For IV032										0.00	13,678,500	133,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	9.88852	100.00000	9.84504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.43000	107.41174	10.41000	107.42636			294,165,634,000.00	28,203,800	14,101,900
Total IV08 SPOT									294,165,634,000.00	28,203,800	14,101,900
Total For IV08									294,165,634,000.00	28,203,800	14,101,900
IV09 On 30/04/2018 Spot Bond				101.84786		101.82191			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			3.74000	146.75904	3.74000	146.74418			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.65000	99.60078	6.65000	99.60078			0.00	0	0
Total IVA547 SPOT									0.00	0	0
Total For IVA547									0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.70000	99.47049	6.70000	99.47049			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.70000	99.34352	6.70000	99.34352			0.00	0	0
Total IVA551 SPOT									0.00	0	0
Total For IVA551									0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.80000	99.20527	6.80000	99.20527			0.00	0	0
Total IVA601 SPOT									0.00	0	0
Total For IVA601									0.00	0	0
IVA602 On 14/01/2016 Spot Bond			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	6.80000	98.56766			0.00	0	0
Total IVA603 SPOT									0.00	0	0
Total For IVA603									0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.80000	98.44112	6.80000	98.44112			0.00	0	800,000,000
Total IVA605 SPOT									0.00	0	800,000,000
Total For IVA605									0.00	0	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	114.34200	10.00000	114.31200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.26678		100.24572				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				100.74488		100.72379				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				101.63661		101.61691				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				101.78231		101.75937				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				101.51747		101.49515				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				100.63115		100.60895				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				100.63507		100.61273				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				100.64290		100.62029				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.60763		100.58625				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				100.48122		100.45889				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				100.26105		100.23892				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.09335		101.07117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				99.88256		99.86265				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				101.49876		101.47863				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				101.48423		101.46430				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				100.80443		100.78169				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				100.31548		100.29399				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.01862		100.99794				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				100.89765		100.87537				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				100.91985		100.89703				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.91985		100.89703				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			9.24000	103.08238	9.22000	103.11850				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	16.60260	100.00000	16.56606				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	11.74259	100.00000	11.71414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.50000	102.09420	9.48000	102.15477				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.26572		100.24318				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.13086		101.11021				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.08466		100.06354				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				101.82826		101.80558				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				101.52742		101.50355				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.15752		100.13443				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				99.99995		99.98050				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				99.97837		99.95697				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				101.42568		101.40333				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				100.98804		100.96469				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.25296		100.23150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.80335		100.78063				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				101.29982		101.27865				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.18037		100.15746				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				100.91786		100.89444				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				99.87698		99.85613				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.02230		100.00010				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.26847		101.24556				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				101.39522		101.37211				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.12210		101.10064				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.12940		100.10719				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.21033		100.18365				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.48890		100.46591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	97.09763	100.00000	96.84211				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				101.31695		101.29438				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				101.41567		101.39344				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				101.31294		101.28965				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				101.45215		101.42907				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				101.70824		101.68366				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.21135		100.18454				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				100.05219		100.10432				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			8.83000	134.45471	8.81000	134.60313				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				100.93991		100.91885				0.00	2,200,000,000	2,200,000,000
Total LBK03 SPOT										0.00	2,200,000,000	2,200,000,000
Total For LBK03										0.00	2,200,000,000	2,200,000,000
LBK05 On 28/02/2019 Spot Bond				101.25583		101.23289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.42340		101.40276				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				101.07092		101.04947				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				100.58101		100.55826				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			10.41000	101.77163	10.39000	101.80735				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	102.00374	9.71000	101.97747				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.17448		100.15230				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			8.77000	100.07756	8.75000	100.08589				0.00	0	3,547,200,000
Total LGL02 SPOT										0.00	0	3,547,200,000
Total For LGL02										0.00	0	3,547,200,000
LGL03 On 03/04/2018 Spot Bond			8.96000	97.98869	8.94000	98.00684		57,369,088,000.00			6,402,800	253,201,400
Total LGL03 SPOT								57,369,088,000.00		6,402,800	6,402,800	253,201,400
Total For LGL03								57,369,088,000.00		6,402,800	6,402,800	253,201,400
LGL04 On 14/08/2020 Spot Bond			10.08000	98.76978	10.06000	98.81611		3,174,812,928,000.00			314,961,600	783,580,800
Total LGL04 SPOT								3,174,812,928,000.00		314,961,600	314,961,600	783,580,800
Total For LGL04								3,174,812,928,000.00		314,961,600	314,961,600	783,580,800
LGL05 On 12/12/2021 Spot Bond				101.38406		101.35950				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				101.77096		101.73951				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			7.79000	104.61321	7.76500	104.59346				0.00	0	1,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.92543		101.89122				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				101.39504		101.37193				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				102.33737		102.30655				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				99.79364		101.77170				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				101.84900		101.82594				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.97732		101.95264				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				99.94072		99.92098				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				101.11739		101.09755				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				99.94613		99.92818				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				99.46070		99.44273				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				98.76559		98.74770				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				101.31243		101.30385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.32176		101.31305				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				101.88418		101.86742				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				102.01029		101.99257				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.14032		101.11215				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				100.78115		100.76162				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.37149		101.35067				0.00	0	250,000,000
Total MBF030 SPOT										0.00	0	250,000,000
Total For MBF030										0.00	0	250,000,000
MBF03 On 28/03/2016 Spot Bond				100.93658		100.91649				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				101.33250		101.31267				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				99.85209		99.83333				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				100.30827		100.28744				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.01832		100.00003				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				99.97037		99.95158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.25189		101.23185				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				100.58461		100.56404				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				100.59418		100.57253				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				99.86201		99.84192				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				100.83609		100.81497				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.84186		100.82094				0.00	0	0
Total MBSA1 SPOT										0.00	0	0
Total For MBSA1										0.00	0	0
MBSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	89.65517	100.00000	89.43489				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	28.63242	100.00000	28.56306				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	27.76330	100.00000	27.69604				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	27.83742	100.00000	27.76999				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	26.71294	100.00000	22.76807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	40.27044	100.00000	40.17288				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.24967		100.22848				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			8.85000	101.14309	8.83000	101.17753				0.00	0	225,800,000
Total MBSA01 SPOT										0.00	0	225,800,000
Total For MBSA01										0.00	0	225,800,000
MBSA0 On 15/04/2019 Spot Bond			8.92000	100.57733	8.90000	100.61140				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				100.74801		100.72697				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				102.67705		102.65478				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.79587		102.77261				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.04500	101.29662	8.02500	101.29201				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			8.89000	104.44099	8.87000	104.47077				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			9.75500	104.61559	9.73500	104.68023				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.01180		100.99127				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.04576		101.02454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.76000	102.98881	9.74000	103.02588			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.97000	103.64001	8.95000	103.64363			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.53190		100.51272			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				102.35299		102.33338			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				101.15926		101.13752			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			9.63000	103.25504	9.61000	103.31154		294,739,632,000.00		30,606,400	415,303,200
Total MMIG02 SPOT								294,739,632,000.00		30,606,400	415,303,200
Total For MMIG02								294,739,632,000.00		30,606,400	415,303,200
MMIG0 On 01/06/2025 Spot Bond				100.92937		100.90391			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			11.48000	101.68397	11.46000	101.76805			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			10.91000	102.38527	10.89000	102.44959			0.00	0	1,082,800,000
Total MMIG05 SPOT									0.00	0	1,082,800,000
Total For MMIG05									0.00	0	1,082,800,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.05499	100.00000	37.96179			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			8.67000	103.50626	8.65000	103.51080			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.61000	105.60232	8.59000	105.60930		242,814,054,000.00		28,201,400	14,100,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN04 SPOT									242,814,054,000.00	28,201,400	14,100,700
Total For MTN04									242,814,054,000.00	28,201,400	14,100,700
N4A211On 14/08/2020 Spot Bond			100.89771	7.12270	100.89771	7.10531			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302On 14/08/2020 Spot Bond			100.61875	7.21229	100.61875	7.19471			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305On 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
N4A308On 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
N4A311On 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
N4A405On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408On 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
N4A411On 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				100.97857		100.95877			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.04594		101.02476			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.05939		101.03794			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				101.20595		101.18150			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				101.32803		101.30107			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.02411	100.00000	11.99466			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	12.87317	100.00000	12.84165			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			9.98000	91.26409	9.96000	91.33383			0.00	0	103,900,000
Total NAM01 SPOT									0.00	0	103,900,000
Total For NAM01									0.00	0	103,900,000
NAM02 On 29/06/2020 Spot Bond			9.63000	103.36233	9.61000	103.40920			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.81500	101.40132	7.79000	101.39709			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.44000	101.96370	9.42000	102.01610		3,550,253,728,000.00		376,086,200	188,043,100
Total NBK11A SPOT								3,550,253,728,000.00		376,086,200	188,043,100
Total For NBK11A								3,550,253,728,000.00		376,086,200	188,043,100
NBK12 On 19/03/2021 Spot Bond			9.08000	102.56956	9.06000	102.62869		0.00	0	0	0
Total NBK12A SPOT								0.00	0	0	0
Total For NBK12A								0.00	0	0	0
NBK13 On 19/03/2024 Spot Bond			9.58000	102.21631	9.56000	102.30409		0.00	0	0	0
Total NBK13A SPOT								0.00	0	0	0
Total For NBK13A								0.00	0	0	0
NBK13I On 21/02/2017 Spot Bond				102.36404		102.34448		0.00	0	0	0
Total NBK13B SPOT								0.00	0	0	0
Total For NBK13B								0.00	0	0	0
NBK14 On 26/06/2021 Spot Bond			9.44000	102.83981	9.42000	102.89941		0.00	0	0	0
Total NBK14A SPOT								0.00	0	0	0
Total For NBK14A								0.00	0	0	0
NBK15 On 11/02/2022 Spot Bond			9.68000	98.04458	9.66000	98.10934		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.45809		102.43801			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.44000	96.43472	10.42000	96.52048		2,226,436,488,000.00	213,260,200	966,630,100	
Total NBK16A SPOT								2,226,436,488,000.00	213,260,200	966,630,100	
Total For NBK16A								2,226,436,488,000.00	213,260,200	966,630,100	
NBK16I On 25/07/2016 Spot Bond				100.19276		100.17223			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 22/04/2026 Spot Bond			10.61000	96.39628	10.59000	96.49014			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				101.51502		101.49481			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.39000	103.61468	9.37000	103.66137			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.83147		100.81101			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.83000	103.35241	9.81000	103.41988			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				100.48115		100.46014			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.68000	102.57445	10.66000	102.66854			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				100.94827		100.92741			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.88000	101.56939	10.86000	101.66940			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	99.97963			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				99.96121		99.94176			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				99.96012		99.94013			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				99.97967		99.95949			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				99.95699		99.93551			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				100.44050		100.41682			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.46754		101.44549			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.90000	109.84586	8.88000	109.88656		4,354,367,720,000.00	489,254,800	921,727,400	
Total NBK3A SPOT								4,354,367,720,000.00	489,254,800	921,727,400	
Total For NBK3A								4,354,367,720,000.00	489,254,800	921,727,400	
NBK4 On 28/10/2024 Spot Bond			11.00500	39.22221	10.98500	39.27440		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				100.51360		100.48978		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			7.86000	101.74408	7.83500	101.73193		691,294,860,000.00	87,951,000	43,975,500	
Total NBK9A SPOT								691,294,860,000.00	87,951,000	43,975,500	
Total For NBK9A								691,294,860,000.00	87,951,000	43,975,500	
NBK9B On 23/03/2016 Spot Bond				101.00434		100.98309		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				99.63042		99.61194				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				101.47487		101.45225				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				100.32956		100.30713				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.26586		100.24331				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				96.19752		96.17841				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				99.87328		99.85182				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.08988		101.06776				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				101.24361		101.22154				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				101.00226		100.98191				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				100.98261		100.96273				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				100.98195		100.96207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.22810		100.20702				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.12667		101.10384				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			10.17500	104.15447	10.15500	104.23902				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.11994		101.09725				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			10.21000	102.99305	10.19000	103.07686				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				101.12667		101.10384				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.01630		100.99573				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.03633		101.01529				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.13743		101.11437				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.15086		101.12755				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				101.48533		101.46343				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				100.69990		100.67755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.12263		101.09989				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				100.72266		100.70033				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				100.37404		100.34864				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				100.50197		100.47508				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			10.10000	102.02872	10.08000	102.05824				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				98.11676		98.08896				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				104.97908		104.95342				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				100.60843		100.58387				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.07999		101.05247				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			11.31000	103.95609	11.29000	103.99598				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				100.65937		100.64012				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	114.06532	9.44500	121.54100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	114.34200	10.00000	114.31200			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			2.22000	176.85041	2.22000	176.83976			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.56000	115.11188	2.57000	115.00851			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	193.35403	3.45000	193.34195			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.95000	111.45638	2.96000	111.35549			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.23000	144.58042	3.23000	144.56776			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			3.14000	156.17395	3.14000	156.16067			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			8.81000	104.78849	8.79000	104.84072			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.44000	105.89993	9.42000	105.94781			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				101.99713		101.97817			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A12 On 22/05/2048 Spot Bond				101.53720		101.51745			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.59054		101.57009				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				101.55856		101.53853				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				101.65236		101.63112				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			9.64000	107.09011	9.62000	107.16146				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				101.62252		101.60166				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				101.60120		101.58062				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.74393		101.72148				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			9.84000	105.95509	9.82000	106.00119				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				101.64384		101.62270				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				101.65450		101.63322				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				101.83555		101.81191				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				102.04858		102.02216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.91868		101.89395			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				101.68647		101.66478			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			8.69000	114.81716	8.67000	114.84631		992,931,566,000.00	114,261,400	657,130,700	
Total NRA018 SPOT								992,931,566,000.00	114,261,400	657,130,700	
Total For NRA018								992,931,566,000.00	114,261,400	657,130,700	
NRA02: On 31/10/2022 Spot Bond			9.53000	113.95782	9.51000	114.03775		7,615,262,896,000.00	799,083,200	999,541,600	
Total NRA022 SPOT								7,615,262,896,000.00	799,083,200	999,541,600	
Total For NRA022								7,615,262,896,000.00	799,083,200	999,541,600	
NRA02: On 31/05/2023 Spot Bond			2.11500	180.08416	2.11500	180.07380		0.00	0	8,700,000,000	
Total NRA023 SPOT								0.00	0	8,700,000,000	
Total For NRA023								0.00	0	8,700,000,000	
NRA02: On 30/11/2028 Spot Bond			11.08000	113.41528	11.06000	113.52640		725,454,136,000.00	65,474,200	2,542,737,100	
Total NRA028 SPOT								725,454,136,000.00	65,474,200	2,542,737,100	
Total For NRA028								725,454,136,000.00	65,474,200	2,542,737,100	
NTC12 On 25/08/2016 Spot Bond				102.29013		102.26932		0.00	0	0	
Total NTC12 SPOT								0.00	0	0	
Total For NTC12								0.00	0	0	
NTC16 On 22/03/2018 Spot Bond				101.09419		101.07200		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				101.49988		101.47838		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				101.46998		101.44776		0.00	0	0	
Total NTC18 SPOT								0.00	0	0	
Total For NTC18								0.00	0	0	
NTC19 On 27/07/2020 Spot Bond				100.31398		100.29102		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				101.83337		101.80756		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				102.27593		102.24443			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	19.56225	100.00000	19.51486			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				102.17358		102.14999			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			9.96000	101.88885	9.94000	101.92637			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				101.36521		101.34127			0.00	3,780,000,000	4,390,000,000
Total OML04 SPOT									0.00	3,780,000,000	4,390,000,000
Total For OML04									0.00	3,780,000,000	4,390,000,000
OML05 On 19/03/2025 Spot Bond			10.16000	99.98913	10.14000	100.03045			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			10.76000	99.45791	10.74000	99.51864		1,193,712,248,000.00		110,939,800	1,555,469,900
Total OML06 SPOT								1,193,712,248,000.00		110,939,800	1,555,469,900
Total For OML06								1,193,712,248,000.00		110,939,800	1,555,469,900
OML07 On 19/03/2030 Spot Bond			11.43000	98.84708	11.41000	98.92809			0.00	0	925,000,000
Total OML07 SPOT									0.00	0	925,000,000
Total For OML07									0.00	0	925,000,000
OML08 On 14/09/2025 Spot Bond				101.34320		101.31933			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			10.75000	102.39011	10.73000	102.45642			0.00	0	1,083,100,000
Total OML09 SPOT									0.00	0	1,083,100,000
Total For OML09									0.00	0	1,083,100,000
OML10 On 14/09/2025 Spot Bond			11.33000	101.86069	11.31000	101.94698		3,067,649,618,000.00		270,754,600	1,135,377,300
Total OML10 SPOT								3,067,649,618,000.00		270,754,600	1,135,377,300
Total For OML10								3,067,649,618,000.00		270,754,600	1,135,377,300
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.45703	100.00000	52.32995			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200				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				101.32379		101.30295				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				99.93743		99.91660				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				101.35420		101.33425				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				101.44657		101.42437				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.11744		100.09785				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.95416		100.93320				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				100.74981		100.72763				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				100.33909		100.31734				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			9.73000	104.09412	9.71000	104.15292				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.29127		100.26993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.29465		100.27307			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.30216		100.28004			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				100.33440		100.30995			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				100.34188		100.31690			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				100.11579		100.09182			0.00	150,000,000	150,000,000
Total PTH01 SPOT									0.00	150,000,000	150,000,000
Total For PTH01									0.00	150,000,000	150,000,000
R010P On 21/12/2025 Spot Bond			8.25000	44.15365	8.23000	44.22975			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			6.79000	107.48161	6.76500	107.48316		417,604,711,370,000.00	61,502,903,000	97,049,251,500	
Total R159 SPOT								17,604,711,370,000.00	61,502,903,000	97,049,251,500	
Total For R159								17,604,711,370,000.00	61,502,903,000	97,049,251,500	
R159P On 15/09/2016 Spot Bond			6.62000	94.63827	6.59500	94.64078		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			8.43000	118.80021	8.41000	118.93016		052,419,843,909,000.00	2,141,449,566,300	2,075,173,120,000	
Total R186 SPOT								2,419,843,909,000.00	141,449,566,300	2,075,173,120,000	
Total For R186								2,419,843,909,000.00	141,449,566,300	2,075,173,120,000	
R187P On 21/12/2026 Spot Bond			8.17000	41.07382	8.15000	41.15263		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			8.09000	38.26772	8.07000	38.34863		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			1.71000	295.80262	1.71000	295.78889		7,476,529,716,000.00	4,372,239,600	17,176,064,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 SPOT									7,476,529,716,000.00	4,372,239,600	17,176,064,400
Total For R197									7,476,529,716,000.00	4,372,239,600	17,176,064,400
R202 On 07/12/2033 Spot Bond			1.83000	241.84431	1.83000	241.83227			33,240,817,230,000.00	18,164,381,000	209,682,784,700
Total R202 SPOT									33,240,817,230,000.00	18,164,381,000	209,682,784,700
Total For R202									33,240,817,230,000.00	18,164,381,000	209,682,784,700
R2023 On 28/02/2023 Spot Bond			8.18000	99.17172	8.16000	99.25668			571,793,540,294,000.00	314,400,188,300	404,226,497,800
Total R2023 SPOT									571,793,540,294,000.00	314,400,188,300	404,226,497,800
Total For R2023									571,793,540,294,000.00	314,400,188,300	404,226,497,800
R203 On 15/09/2017 Spot Bond			7.11000	103.19417	7.09000	103.20893			640,152,217,509,000.00	511,976,401,900	234,087,390,600
Total R203 SPOT									640,152,217,509,000.00	511,976,401,900	234,087,390,600
Total For R203									640,152,217,509,000.00	511,976,401,900	234,087,390,600
R2030 On 31/01/2030 Spot Bond			8.82000	95.62305	8.80500	95.71539			462,776,765,092,000.00	279,226,390,600	960,479,340,100
Total R2030 SPOT									462,776,765,092,000.00	279,226,390,600	960,479,340,100
Total For R2030									462,776,765,092,000.00	279,226,390,600	960,479,340,100
R2032 On 31/03/2032 Spot Bond			8.93500	95.07217	8.92500	95.13108			447,718,600,122,000.00	273,947,241,200	287,120,569,300
Total R2032 SPOT									447,718,600,122,000.00	273,947,241,200	287,120,569,300
Total For R2032									447,718,600,122,000.00	273,947,241,200	287,120,569,300
R2035 On 28/02/2035 Spot Bond			9.07500	99.91070	9.06500	99.97536			108,965,000,000,000.00	122,200,000,000	628,856,600,000
Total R2035 SPOT									108,965,000,000,000.00	122,200,000,000	628,856,600,000
Total For R2035									108,965,000,000,000.00	122,200,000,000	628,856,600,000
R2037 On 31/01/2037 Spot Bond			9.13000	96.46973	9.12000	96.53517			486,102,693,998,000.00	272,300,404,600	602,767,557,900
Total R2037 SPOT									486,102,693,998,000.00	272,300,404,600	602,767,557,900
Total For R2037									486,102,693,998,000.00	272,300,404,600	602,767,557,900
R204 On 21/12/2018 Spot Bond			7.47000	104.53885	7.45000	104.57312			051,109,938,681,000.00	408,448,452,300	628,422,453,500
Total R204 SPOT									51,109,938,681,000.00	408,448,452,300	628,422,453,500
Total For R204									51,109,938,681,000.00	408,448,452,300	628,422,453,500
R2040 On 31/01/2040 Spot Bond			9.18000	100.73177	9.17000	100.80248			488,193,100,000,000.00	271,045,000,000	235,675,000,000
Total R2040 SPOT									488,193,100,000,000.00	271,045,000,000	235,675,000,000
Total For R2040									488,193,100,000,000.00	271,045,000,000	235,675,000,000
R2044 On 31/01/2044 Spot Bond			9.20500	97.84785	9.20500	97.82391			347,654,233,113,000.00	255,041,198,600	570,484,190,300
Total R2044 SPOT									347,654,233,113,000.00	255,041,198,600	570,484,190,300
Total For R2044									347,654,233,113,000.00	255,041,198,600	570,484,190,300
R2048 On 28/02/2048 Spot Bond			9.18000	97.26657	9.18000	97.24246			261,741,385,096,000.00	246,377,057,200	694,427,955,400
Total R2048 SPOT									261,741,385,096,000.00	246,377,057,200	694,427,955,400
Total For R2048									261,741,385,096,000.00	246,377,057,200	694,427,955,400
R207 On 15/01/2020 Spot Bond			7.76000	100.51772	7.74000	100.56649			761,097,683,728,000.00	226,945,577,800	895,738,270,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									1,097,683,728,000.00	226,945,577,800	395,738,270,800
Total For R207									1,097,683,728,000.00	226,945,577,800	395,738,270,800
R208 On 31/03/2021 Spot Bond			7.93000	95.65122	7.91000	95.71463			999,938,387,264,000.00	378,302,444,800	774,640,173,500
Total R208 SPOT									19,938,387,264,000.00	378,302,444,800	774,640,173,500
Total For R208									19,938,387,264,000.00	378,302,444,800	774,640,173,500
R209 On 31/03/2036 Spot Bond			9.03500	74.95043	9.02500	75.00626			131,612,351,140,000.00	346,609,004,000	767,812,932,300
Total R209 SPOT									11,612,351,140,000.00	346,609,004,000	767,812,932,300
Total For R209									11,612,351,140,000.00	346,609,004,000	767,812,932,300
R210 On 31/03/2028 Spot Bond			1.74000	180.97846	1.74000	180.96991			59,882,327,592,000.00	34,415,130,800	83,455,381,900
Total R210 SPOT									19,882,327,592,000.00	34,415,130,800	83,455,381,900
Total For R210									19,882,327,592,000.00	34,415,130,800	83,455,381,900
R211 On 31/01/2017 Spot Bond			1.55000	135.64153	1.33000	135.99399			8,979,508,980,000.00	5,793,231,600	35,794,726,400
Total R211 SPOT									8,979,508,980,000.00	5,793,231,600	35,794,726,400
Total For R211									8,979,508,980,000.00	5,793,231,600	35,794,726,400
R212 On 31/01/2022 Spot Bond			1.73000	141.88062	1.72500	141.91436			145,683,764,332,000.00	84,210,268,400	211,297,325,400
Total R212 SPOT									15,683,764,332,000.00	84,210,268,400	211,297,325,400
Total For R212									15,683,764,332,000.00	84,210,268,400	211,297,325,400
R213 On 28/02/2031 Spot Bond			8.88000	85.78475	8.86500	85.87455			888,067,561,368,000.00	437,845,446,100	549,357,500,400
Total R213 SPOT									18,067,561,368,000.00	437,845,446,100	549,357,500,400
Total For R213									18,067,561,368,000.00	437,845,446,100	549,357,500,400
R214 On 28/02/2041 Spot Bond			9.10500	75.65345	9.10000	75.67360			971,967,352,404,000.00	106,750,944,800	990,071,148,300
Total R214 SPOT									11,967,352,404,000.00	106,750,944,800	990,071,148,300
Total For R214									11,967,352,404,000.00	106,750,944,800	990,071,148,300
R229C On 15/03/2016 Spot Bond			6.61000	97.76910	6.58500	97.76010			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			6.62000	94.63827	6.59500	94.64078			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			6.63000	99.26077	6.60500	99.24571			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			6.61000	96.09811	6.58500	96.09534			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			6.67000	92.96363	6.64500	92.97204			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.08500	89.38339	7.06500	89.39427				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			7.13500	86.23733	7.11500	86.25603				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			7.47500	82.55641	7.45500	82.58148				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			7.45500	79.62980	7.43500	79.66170				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			7.43500	76.82175	7.41500	76.85998				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.42500	74.09763	7.40500	74.14168				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			7.72000	70.51475	7.70000	70.56284				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			7.70000	67.96092	7.68000	68.01385				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			7.85000	64.91329	7.83000	64.96980				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			7.82000	62.57198	7.80000	62.63254				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			7.79000	60.33255	7.77000	60.39681				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			7.76000	58.19008	7.74000	58.25773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.72000	56.18108	7.70000	56.25188				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			7.68000	54.26237	7.66000	54.33606				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			8.37000	49.35402	8.35000	49.42464				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			8.33000	47.53755	8.31000	47.61020				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			8.29000	45.80556	8.27000	45.88003				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.25000	44.15365	8.23000	44.22975				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			8.21000	42.57770	8.19000	42.65525				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			8.17000	41.07382	8.15000	41.15263				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			8.13000	39.63831	8.11000	39.71825				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			8.09000	38.26772	8.07000	38.34863				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				101.66406		101.63975				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				102.60852		102.58313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.40840		101.38391				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				101.49464		101.46987				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	38.46316	100.00000	38.36999				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	21.85431	100.00000	21.80137				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	44.48761	100.00000	44.37866				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	99.18478	100.00000	99.45505				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	44.44424	100.00000	44.33539				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	23.15263	100.00000	23.09654				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	28.50552	100.00000	28.42956				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	8.63777	100.00000	8.61275				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	20.57668	100.00000	20.52185				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	15.13703	100.00000	15.09670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.81372	100.00000	9.78757				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				101.30736		101.28533				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				101.14544		101.12472				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				101.63283		101.61050				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				101.71469		101.69124				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.52867		101.50853				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				100.96484		100.94450				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				101.48437		101.46476				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				101.54519		101.52476				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.28394		100.26314				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				100.69176		100.67180				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				101.81732		101.79478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				99.80868		101.54523				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				100.44786		100.42608				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				101.59370		101.56527				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				101.04737		101.01792				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	23.68910	100.00000	23.63108				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	15.07325	100.00000	15.03634				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	11.58110	100.00000	11.55273				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	10.24512	100.00000	10.22003				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				100.55576		100.53600				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.02307		100.08138				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				101.57350		101.55257				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				100.70355		100.68227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.83138		101.80970				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				101.41952		101.39715				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				100.45630		100.43411				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				90.87103		90.81717				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				96.91171		96.84464				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				96.58051		96.50993				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.33677		101.30521				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				84.77391		84.72452				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				100.96833		100.91066				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	105.05945	12.35000	105.02524				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	14.93885	100.00000	14.90267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.87883		101.85415			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	10.22353	100.00000	10.19849			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	55.60125	100.00000	55.46655			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.55121	100.00000	13.53469			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	48.01692	100.00000	47.90059			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				99.72282		99.67741			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				58.66613		58.60878			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			9.25000	103.56054	9.23000	103.62073		2,521,644,350,000.00	272,610,200	170,505,100	
Total RW21 SPOT								2,521,644,350,000.00	272,610,200	170,505,100	
Total For RW21								2,521,644,350,000.00	272,610,200	170,505,100	
RW23 On 10/12/2023 Spot Bond			9.70000	102.91220	9.68000	102.99525		4,197,929,140,000.00	432,776,200	216,388,100	
Total RW23 SPOT								4,197,929,140,000.00	432,776,200	216,388,100	
Total For RW23								4,197,929,140,000.00	432,776,200	216,388,100	
RW28 On 10/12/2028 Spot Bond			10.23000	104.37201	10.21500	104.45064		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				99.21886		99.20154		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.99000	107.75736	7.96500	107.75947			2,081,895,174,000.00	260,562,600	130,281,300
Total SBK12 SPOT									2,081,895,174,000.00	260,562,600	130,281,300
Total For SBK12									2,081,895,174,000.00	260,562,600	130,281,300
SBK12/ On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			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				102.66690		102.64549			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			9.36000	104.81429	9.34000	104.82497			4,478,507,280,000.00	478,473,000	239,236,500
Total SBK14 SPOT									4,478,507,280,000.00	478,473,000	239,236,500
Total For SBK14									4,478,507,280,000.00	478,473,000	239,236,500
SBK15 On 23/01/2022 Spot Bond				100.97997		100.95787			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.67326		100.64894			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.17443		99.14945			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.04815		98.02192			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.35186		100.32795			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				101.86012		101.83183			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				100.00518		99.97801			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				102.17295		102.14508			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.78000	104.21481	11.76000	104.27148			0.00	0	2,080,000,000
Total SBK23 SPOT									0.00	0	2,080,000,000
Total For SBK23									0.00	0	2,080,000,000
SBK24 On 19/10/2025 Spot Bond				100.59345		100.56598			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			8.97000	99.48497	8.95000	99.50346		4,548,390,990,000.00		507,067,000	2,633,533,500
Total SBK9 SPOT								4,548,390,990,000.00		507,067,000	2,633,533,500
Total For SBK9								4,548,390,990,000.00		507,067,000	2,633,533,500
SBN33 On 15/09/2017 Spot Bond			8.51000	100.81528	8.49000	100.82571			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				101.18495		101.16354			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.80829		100.78543			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.05000	102.62634	8.02000	102.65574		522,567,360,000.00		64,915,200	32,457,600
Total SBS13 SPOT								522,567,360,000.00		64,915,200	32,457,600
Total For SBS13								522,567,360,000.00		64,915,200	32,457,600
SBS15 On 26/04/2016 Spot Bond				100.68141		100.66221			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				101.05800		101.03609			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				101.94440		101.92246			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			9.70500	105.89255	9.68500	105.95141			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			10.33000	98.09649	10.31000	98.19467		5,420,789,394,000.00		524,761,800	262,380,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS20 SPOT									5,420,789,394,000.00	524,761,800	262,380,900
Total For SBS20									5,420,789,394,000.00	524,761,800	262,380,900
SBS21 On 15/05/2026 Spot Bond				99.86794		99.84563			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				102.01349		101.99275			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				102.51540		102.49434			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			8.79000	104.32962	8.74000	104.45500			1,111,943,790,000.00	126,501,000	449,250,500
Total SBS25 SPOT									1,111,943,790,000.00	126,501,000	449,250,500
Total For SBS25									1,111,943,790,000.00	126,501,000	449,250,500
SBS26l On 28/02/2017 Spot Bond			100.00000	34.87751	100.00000	34.80074			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.67000	104.80767	9.65000	104.89502			11,275,974,260,000.00	1,166,078,000	583,039,000
Total SBS27 SPOT									11,275,974,260,000.00	1,166,078,000	583,039,000
Total For SBS27									11,275,974,260,000.00	1,166,078,000	583,039,000
SBS28 On 23/04/2017 Spot Bond				100.24039		100.21981			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			8.82000	103.17914	8.77000	103.30572			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			10.34000	90.21285	10.32000	90.30300			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				100.26991		100.24839			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			10.08000	102.02936	10.06000	102.13517			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.02543		101.00462			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.05260		101.03125			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			10.23000	100.67163	10.21000	100.75834			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				100.41111		100.39015			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.16849		100.14667			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.09000	98.39703	9.05000	98.50785			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.44000	94.67066	10.37000	95.03215			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.13000	92.68879	11.11500	92.75954			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			9.70000	94.93698	9.68000	94.99939		5,907,920,800,000.00		609,064,000	894,532,000
Total SBS4 SPOT								5,907,920,800,000.00		609,064,000	894,532,000
Total For SBS4								5,907,920,800,000.00		609,064,000	894,532,000
SBS9 On 07/07/2016 Spot Bond			7.30000	106.48728	7.27500	106.48281			0.00	0	1,220,500,000
Total SBS9 SPOT									0.00	0	1,220,500,000
Total For SBS9									0.00	0	1,220,500,000
SBSI11 On 07/12/2023 Spot Bond			2.32000	284.09442	2.32000	284.07654			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			2.16000	134.65767	1.94000	135.00425			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	32.44727	100.00000	32.36780			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	37.59126	100.00000	37.49919				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.82000	133.60459	2.60000	133.94490				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	100.66634	6.50000	100.64874				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				102.26800		102.24631				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.17438		102.15224				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			8.61000	103.39463	8.59000	103.40085				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.76451		102.74289				0.00	0	10,100,000

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 SHS06 SPOT									0.00	0	10,100,000
Total For SHS06									0.00	0	10,100,000
SHS07 On 10/04/2016 Spot Bond				100.71742		100.69561			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.01900		100.99838			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	40.07556	100.00000	39.97848			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	114.34200	10.00000	114.31200			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				101.24477		101.22269			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.50101		101.47945			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	56.75415	100.00000	56.61516			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	62.32157	100.00000	62.16893			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	45.60546	100.00000	45.49497			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			9.45000	102.84606	9.43000	102.85329		1,890,000,000,000.00		200,000,000	100,000,000
Total SHS19 SPOT								1,890,000,000,000.00		200,000,000	100,000,000
Total For SHS19								1,890,000,000,000.00		200,000,000	100,000,000
SHS20 On 19/04/2016 Spot Bond				100.50593		100.48273			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				101.78198		101.75903			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.92520		100.90279			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				100.95922		100.93600			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			9.83000	103.57576	9.81000	103.62175			0.00	0	36,900,000
Total SHS25 SPOT									0.00	0	36,900,000
Total For SHS25									0.00	0	36,900,000
SHS26 On 29/06/2020 Spot Bond				100.93873		100.91613			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.04000	103.41784	8.01500	103.41417		432,418,536,000.00		53,783,400	1,166,891,700
Total SLI2 SPOT								432,418,536,000.00		53,783,400	1,166,891,700
Total For SLI2								432,418,536,000.00		53,783,400	1,166,891,700
SLI3 On 15/08/2018 Spot Bond			9.12000	101.02666	9.10000	101.04989			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			8.51000	100.81528	8.49000	100.82571			0.00	0	4,032,400,000
Total SNT01 SPOT									0.00	0	4,032,400,000
Total For SNT01									0.00	0	4,032,400,000
SPDA2 On 21/08/2016 Spot Bond				101.71758		101.69629			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				102.05768		102.03680			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				101.67038		101.64936			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				101.71452		101.69295			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				99.83060		99.80665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.21000	104.38964	8.19000	104.37895			2,096,628,750,000.00	255,375,000	127,687,500
Total SSA01 SPOT									2,096,628,750,000.00	255,375,000	127,687,500
Total For SSA01									2,096,628,750,000.00	255,375,000	127,687,500
SSA04 On 16/04/2016 Spot Bond				100.61942		100.59869			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.53932		100.51725			0.00	200,000,000	200,000,000
Total SSA05 SPOT									0.00	200,000,000	200,000,000
Total For SSA05									0.00	200,000,000	200,000,000
SSA06 On 16/04/2020 Spot Bond			9.60500	95.06785	9.58500	95.11198			0.00	0	348,000,000
Total SSA06 SPOT									0.00	0	348,000,000
Total For SSA06									0.00	0	348,000,000
SSN00 On 01/03/2017 Spot Bond				101.60124		101.57724			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.00554		100.98177			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				100.33968		100.31658			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			9.50000	89.35141	9.48000	89.40578			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			9.50000	89.35141	9.48000	89.40578			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			9.18000	95.72984	9.16000	95.77195			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				101.20131		101.17834			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			7.99000	101.69027	7.97000	101.70229			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.58000	114.92118	2.59000	114.81793				0.00	0	1,000,000,000
Total SSN011 SPOT										0.00	0	1,000,000,000
Total For SSN011										0.00	0	1,000,000,000
SSN01: On 21/12/2018 Spot Bond			8.78000	101.00434	8.76000	101.03347				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	101.75221	8.50000	101.72897				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			10.47000	104.24472	10.45000	104.34557				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				101.41083		101.38915				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.75000	73.49290	10.73500	73.55963				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				100.44456		100.42186				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				100.51549		100.49469				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.05564		101.03228				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				100.57397		100.55079				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				101.11098		101.08481				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				101.71645		101.69402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.21807		101.19520				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				101.57817		101.55403				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				99.89133		99.87322				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY1258 On 17/11/2015 Spot Bond				99.87291		99.85475				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY1259 On 17/11/2015 Spot Bond				99.87303		99.85490				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY1260 On 18/11/2015 Spot Bond				99.85453		99.83635				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1261 On 26/02/2016 Spot Bond				101.45233		101.43290				0.00	0	0
Total SY1261 SPOT										0.00	0	0
Total For SY1261										0.00	0	0
SY1262 On 08/12/2015 Spot Bond				99.49058		99.47238				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 10/12/2015 Spot Bond				99.45439		99.43620				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 17/12/2015 Spot Bond				99.32642		99.30821				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 19/01/2016 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 SY1266 SPOT									0.00	0	0
Total For SY1266									0.00	0	0
SY1267 On 27/01/2016 Spot Bond				98.57952		98.56130			0.00	0	0
Total SY1267 SPOT									0.00	0	0
Total For SY1267									0.00	0	0
SY126E On 28/01/2016 Spot Bond				98.56181		98.54360			0.00	0	0
Total SY1268 SPOT									0.00	0	0
Total For SY1268									0.00	0	0
SY126E On 03/02/2016 Spot Bond				98.45055		98.43232			0.00	0	0
Total SY1269 SPOT									0.00	0	0
Total For SY1269									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.08000	100.47601	9.06000	100.58008			226,615,008,000.00	24,957,600	12,478,800
Total SZ25 SPOT									226,615,008,000.00	24,957,600	12,478,800
Total For SZ25									226,615,008,000.00	24,957,600	12,478,800
T12A10 On 21/02/2048 Spot Bond				101.70349		101.68205			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				101.79512		101.77285			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			9.41000	100.77640	9.39000	100.81328			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	98.27851	100.00000	98.02057			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				100.43729		100.41699			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.15787		100.13766			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				101.24380		101.22180			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				100.97788		100.95802			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.58988		100.56858				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				99.80404						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	97.33334	100.00000	98.75919				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.24928		100.22990				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.25101		100.23150				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.73899		100.71747				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.75691		100.73487				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			7.69000	103.15174	7.66500	103.14789				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.45345		100.43266				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.46516		100.44382				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.42923	7.83000	102.40785				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.44701		100.42651				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On 18/07/2017 Spot Bond				100.46165		100.44048			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	102.29364	7.39000	102.27347			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.44701		100.42651			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.46165		100.44048			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	102.22272	7.16000	102.20318			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.49030		100.46782			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.48797		100.46559			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.54397		100.51902			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.55131		100.52582			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.76369		100.72863			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.73784		100.70396			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.44642		100.42595			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.46516		100.44382			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.70623	8.73000	102.68239			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.21923		100.19769			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.46165		100.44048			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.94000	100.80761	8.92000	100.83011			0.00	0	200,000,000
Total TH11A6 SPOT									0.00	0	200,000,000
Total For TH11A6									0.00	0	200,000,000
TH11A7 On 18/07/2041 Spot Bond				100.07233		100.05078			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				100.47534		100.45332			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				100.49148		100.46893			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				100.48505		100.46280			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				100.49673		100.47373			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				100.54281		100.51791			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				100.55546		100.52978			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.53471		100.50997			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.72345		100.69025			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				100.72575		100.69244			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				100.73279		100.69901			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A On 21/08/2048 Spot Bond				101.68142		101.66026			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.73659		101.71474			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.36000	101.39919	9.34000	101.43633			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.70349		101.68205			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.78073		101.75830			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.27000	99.57205	9.25000	99.60933			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.70657		101.68542			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.79512		101.77285			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/02/2048 Spot Bond			9.38000	98.46523	9.36000	98.50195			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.88000		101.85631			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.88000		101.85631			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.89472		101.87120			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.89472		101.87120			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.05642		102.03046			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				102.05642		102.03046			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				102.07175		102.04600			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				102.06953		102.04382			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				102.77207		102.73685			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				102.77207		102.73685			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				102.96638		102.93173			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/02/2048 Spot Bond				102.77719		102.74253				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				101.50985		101.48908				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				101.55421		101.53283				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				101.62678		101.60440				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			9.51000	100.00289	9.49000	100.17557				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				101.71749		101.69383				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				101.85852		101.83288				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				101.79808		101.77330				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				100.47594		100.45389				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.10400	101.06155	6.08908				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.59831		100.57759				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				100.46703		100.44538				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.70554		100.68453				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				100.46703		100.44538				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				100.47297		100.45105				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				100.47594		100.45389				0.00	4,000,000,000	4,000,000,000
Total THE9A7 SPOT										0.00	4,000,000,000	4,000,000,000
Total For THE9A7										0.00	4,000,000,000	4,000,000,000
THE9A On 18/07/2016 Spot Bond				100.46346		100.44197				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				100.47297		100.45105				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				100.50564		100.48223				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B: On 18/07/2039 Spot Bond				100.50564		100.48223			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				100.50564		100.48223			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				100.55310		100.52752			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				100.56495		100.53883			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				100.55013		100.52469			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.78644		100.75020			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				100.80115		100.76424			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				100.79527		100.75863			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			9.58000	92.08135	9.56000	92.12063			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			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			8.10000	101.99666	8.08000	102.01164		1,294,801,200,000.00	159,852,000	48,379,926,000	
Total TN17 SPOT								1,294,801,200,000.00	159,852,000	48,379,926,000	
Total For TN17								1,294,801,200,000.00	159,852,000	48,379,926,000	
TN20 On 17/09/2020 Spot Bond			9.47000	105.46615	9.47000	105.43935		15,228,790,336,000.00	1,608,108,800	42,447,053,900	
Total TN20 SPOT								15,228,790,336,000.00	1,608,108,800	42,447,053,900	
Total For TN20								15,228,790,336,000.00	1,608,108,800	42,447,053,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	2.40420	100.00000	2.39838			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			9.98000	104.55849	9.96000	104.64215		2,542,682,444,000.00	254,777,800	21,257,388,900	
Total TN23 SPOT								2,542,682,444,000.00	254,777,800	21,257,388,900	
Total For TN23								2,542,682,444,000.00	254,777,800	21,257,388,900	
TN25 On 19/08/2025 Spot Bond			10.31500	97.16821	10.29500	97.25909		4,225,087,953,000.00	409,606,200	29,904,803,100	
Total TN25 SPOT								4,225,087,953,000.00	409,606,200	29,904,803,100	
Total For TN25								4,225,087,953,000.00	409,606,200	29,904,803,100	
TN27 On 14/11/2027 Spot Bond			10.31500	90.28654	10.29500	90.38867		2,147,106,447,000.00	208,153,800	10,452,876,900	
Total TN27 SPOT								2,147,106,447,000.00	208,153,800	10,452,876,900	
Total For TN27								2,147,106,447,000.00	208,153,800	10,452,876,900	
TN30 On 09/10/2030 Spot Bond			10.75500	99.02445	10.74000	99.10490		0.00	0	3,100,000,000	
Total TN30 SPOT								0.00	0	3,100,000,000	
Total For TN30								0.00	0	3,100,000,000	
TN40 On 09/10/2040 Spot Bond			11.08000	98.14364	11.07500	98.15578		0.00	0	900,000,000	
Total TN40 SPOT								0.00	0	900,000,000	
Total For TN40								0.00	0	900,000,000	
TNF16 On 10/06/2016 Spot Bond				101.34791		101.32775		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	
Total For TNF16								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				101.43625		101.41501		0.00	2,635,200	2,635,200	
Total TNF18 SPOT								0.00	2,635,200	2,635,200	
Total For TNF18								0.00	2,635,200	2,635,200	
TORQ1 On 15/08/2026 Spot Bond				99.84708		99.82164		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				99.87794		99.85725		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.83134		99.80288			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				99.87777		99.85706			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				99.87456		99.85332			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				99.86184		99.83884			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	114.34200	10.00000	114.31200			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				100.81520		100.79410			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				100.76396		100.74232			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				100.69346		100.67410			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.05023		100.02824			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.27701	10.00000	100.24928			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.27010	9.75000	100.24306			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	10.27040	100.00000	10.24304			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2025 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A On 14/12/2025 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.17131		101.15048			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				101.24058		101.21851			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	8.79238	100.00000	8.77084			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	9.36715	100.00000	9.34422			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.27903		101.25627			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	9.71202	100.00000	9.68823			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				101.28672		101.26382			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	9.99940	100.00000	9.97491			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				101.50173		101.47496			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.50551	100.00000	13.47244			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				101.97583		101.94046			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	17.35648	100.00000	17.31398			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	12.85523	100.00000	12.82409			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	1.81229	100.00000	1.80432			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP17 On 26/11/2015 Spot Bond				99.70362		99.68510			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP18 On 10/12/2015 Spot Bond				99.43394		99.41507			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				98.67545		98.65705			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				98.43062		98.41237			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				98.13808		98.11946			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				97.85120		97.83235			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				97.53837		97.51914			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP188 On 31/03/2016 Spot Bond				97.26916		97.24993				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				99.96371		99.94556				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				96.49189		96.47282				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				96.18882		96.16957				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				95.87317		95.85370				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				98.82741		98.80937				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				94.55134		94.53202				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				93.89735		93.87767				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				93.48444		93.46516				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				93.17288		93.15349				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	17.11170	100.00000	17.07024				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.00000			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				101.46759		101.44820			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				100.54732		100.52827			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				93.71273		93.69585			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				101.49795		101.47945			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				101.53995		101.52060			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				101.44247		101.42397			0.00	0	0
Total TWC118 SPOT									0.00	0	0
Total For TWC118									0.00	0	0
TWC12 On 30/11/2015 Spot Bond				101.40548		101.38699			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				101.02586		101.00721			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				100.95223		100.93295			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				100.53694		100.51842			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				100.49991		100.48139			0.00	0	0
Total TWC127 SPOT									0.00	0	0
Total For TWC127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC12 On 18/01/2016 Spot Bond				100.46288		100.44436			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				100.47274		100.45367			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				100.37030		100.35179			0.00	0	0
Total TWC130 SPOT									0.00	0	0
Total For TWC130									0.00	0	0
TWC13 On 12/02/2016 Spot Bond			100.00000	84.89391	100.00000	79.34783			0.00	0	0
Total TWC131 SPOT									0.00	0	0
Total For TWC131									0.00	0	0
TWC13 On 04/05/2016 Spot Bond			100.00000	51.56430	100.00000	100.00000			0.00	0	0
Total TWC132 SPOT									0.00	0	0
Total For TWC132									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				101.55123		101.53082			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				100.55169		100.53125			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				101.43671		101.41781			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				100.50582		100.48709			0.00	0	0
Total TWCM22 SPOT									0.00	0	0
Total For TWCM22									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.33000	107.63593	9.31000	107.69429		1,279,980,834,000.00	137,189,800	68,594,900	
Total UG21 SPOT								1,279,980,834,000.00	137,189,800	68,594,900	
Total For UG21								1,279,980,834,000.00	137,189,800	68,594,900	
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.71220	100.00000	7.69693			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA02L On 20/04/2023 Spot Bond			100.00000	7.84849	100.00000	7.82399			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	8.42404	100.00000	8.38699			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	7.53523	100.00000	7.52031			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	7.75991	100.00000	7.73569			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.21308	100.00000	8.17696			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				100.93591		100.91532			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				102.03156		102.01203			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				101.35101		101.33085			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				100.82960		100.81010			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.86094		100.84092			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				100.02007		100.00004			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.02017		100.00011			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04 On 28/03/2016 Spot Bond				101.09412		101.07401			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				100.92966		100.90768			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.01980		100.00010			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				101.36258		101.34060			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	7.24374	100.00000	7.22940			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	7.51910	100.00000	7.49564			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	9.56161	100.00000	9.51956			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	7.06677	100.00000	7.05278			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	7.43052	100.00000	7.40732			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.77279	100.00000	9.72981			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	0.00036	100.00000	0.00036			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			7.18000	108.40143	7.15500	108.39447		3,143,989,888,000.00	437,881,600	10,541,340,800	
Total WS04 SPOT								3,143,989,888,000.00	437,881,600	10,541,340,800	
Total For WS04								3,143,989,888,000.00	437,881,600	10,541,340,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			2.09000	242.16838	1.87000	243.50879			184,756,000,000.00	88,400,000	44,200,000
Total WS05 SPOT									184,756,000,000.00	88,400,000	44,200,000
Total For WS05									184,756,000,000.00	88,400,000	44,200,000
WSP2 On 28/05/2017 Spot Bond			7.58000	106.09142	7.56000	106.09916			196,340,192,000.00	25,902,400	5,012,951,200
Total WSP2 SPOT									196,340,192,000.00	25,902,400	5,012,951,200
Total For WSP2									196,340,192,000.00	25,902,400	5,012,951,200
WSP3 On 28/05/2019 Spot Bond			8.02500	107.01201	8.00500	107.05104			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			8.38500	106.33834	8.36500	106.39011			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			8.62500	105.67786	8.60500	105.74134			166,726,425,000.00	19,330,600	9,665,300
Total WSP5 SPOT									166,726,425,000.00	19,330,600	9,665,300
Total For WSP5									166,726,425,000.00	19,330,600	9,665,300
Z083 On 30/09/2019 Spot Bond			7.41500	75.34949	7.39500	75.39096			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	54.98029	100.00000	54.87598			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									76,720,928,216,827,500.00	502,128,875,300	195,155,966,700
Total for SPOT :									76,720,928,216,827,500.00	502,128,875,300	195,155,966,700
Total Futures									76720944957876300.00	502,129,028,923	195,156,482,175
Total Options									19545750.00	15,000	38,760
Grand Total:									76,720,944,977,422,100.00	502,129,043,923	195,156,520,935