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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			9.96082	80.78845	9.95926	80.79932			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.05066	82.15576	10.04874	82.16894			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.13094	79.82858	10.12900	79.84171			0.00	0	0
Total ES33 Future									0.00	0	6,441
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			7,134.06000	7.13406	7,144,930		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			7,054.83000	7.05483	7,065,700		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			7,213.39000	7.21339	7,224,260		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			335.56000	0.33556	348,740		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			266.54000	0.26654	279,720		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			404.67000	0.40467	417,850		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	10.01	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
ES33	On	05/05/2016	Bond Future	10.01	Put			811.57000	0.81157	824,700		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			949.21000	0.94921	962,340		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			880.34000	0.88034	893,470		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			123.08620	123.08620	123.08045	123.08045			0.00	0	538
I2025	On	04/02/2016	Bond Future			123.95609	123.95609	123.95315	123.95315			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	122.99	Call			90.45000	0.09045	96,200		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			80.45000	0.08045	86,200		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			70.45000	0.07045	76,200		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,036.85000	2.03685	2,033,910		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,046.85000	2.04685	2,043,910		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			2,056.85000	2.05685	2,053,910		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	538
I2033	On	05/11/2015	Bond Future			103.24040	103.24040	103.23465	103.23465			0.00	0	100
I2033	On	04/02/2016	Bond Future			104.99612	104.99612	104.99264	104.99264			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.88434	105.88434	105.88025	105.88025			0.00	0	0
Total I2033 Future												0.00	0	100
I2033	On	05/11/2015	Bond Future	102.39	Call			844.65000	0.84465	850,400		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			834.65000	0.83465	840,400		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			824.65000	0.82465	830,400		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	04/02/2016	Bond Future	102.40	Call			2,592.64000	2.59264	2,596,120		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,582.64000	2.58264	2,586,120		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,602.64000	2.60264	2,606,120		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.39	Call			3,490.25000	3.49025	3,494,340		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			3,480.25000	3.48025	3,484,340		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			3,470.25000	3.47025	3,474,340		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	100
I2038	On	05/11/2015	Bond Future			126.61779	126.61779	126.60939	126.60939			0.00	0	7,020
I2038	On	04/02/2016	Bond Future			127.39498	127.39498	127.38944	127.38944			0.00	0	0
Total I2038 Future												0.00	0	7,020
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,380.61000	7.38061	7,372,210		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,390.61000	7.39061	7,382,210		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,400.61000	7.40061	7,392,210		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			3,600.56000	3.60056	3,595,020		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			3,610.56000	3.61056	3,605,020		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			3,620.56000	3.62056	3,615,020		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,020
I2046	On	05/11/2015	Bond Future			125.69608	125.69608	126.51713	126.51713			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			127.83368	127.83368	128.67175	128.67175			0.00	0	0
Total I2046 Future												0.00	0	6,432
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			6,472.87000	6.47287	7,293,920		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			6,482.87000	6.48287	7,303,920		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			6,492.87000	6.49287	7,313,920		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			681.75000	0.68175	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	156,320		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			671.75000	0.67175	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	166,320		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			661.75000	0.66175	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	176,320		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	6,432
I2050 On 05/11/2015 Bond Future			134.51282	134.51282	135.15170	135.15170				0.00	0	4,911
I2050 On 04/02/2016 Bond Future			135.26377	135.26377	135.91714	135.91714				0.00	0	0
Total I2050 Future										0.00	0	4,911
I2050 On 05/11/2015 Bond Future	144.99	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 05/11/2015 Bond Future	144.99	Put			9,838.30000	9.83830	10,477,180			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.00	Put			9,848.30000	9.84830	10,487,180			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 05/11/2015 Bond Future	145.01	Put			9,858.30000	9.85830	10,497,180			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			2,072.86000	2.07286	2,726,230			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			2,082.86000	2.08286	2,736,230			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			2,092.86000	2.09286	2,746,230			0.00	0	0
Total I2050 Option										0.00	0	0
Total For I2050										0.00	0	4,911
R186 On 05/11/2015 Bond Future			8.47809	118.42457	8.48039	118.40664		9.44		299,022,039.25	2,525	32,582
R186 On 04/02/2016 Bond Future			8.53744	115.13068	8.53944	115.11542		9.38		0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.58633	117.18235	8.58849	117.16619		9.27		0.00	0	0
R186 On 04/08/2016 Bond Future			8.63330	114.02951	8.63519	114.01567		9.38		0.00	0	0
Total R186 Future										299,022,039.25	2,525	37,947
R186 On 05/11/2015 Bond Future	8.85	Put			817.89000	0.81789	800,730	9.69		0.00	0	2,283
R186 On 05/11/2015 Bond Future	9.00	Call			4,510.19000	4.51019	4,514,020	9.80		0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			557.57000	0.55757	543,470	9.80		0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.50	Call			1,957.76000	1.95776	1,952,600	9.44		0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			1,805.10000	1.80510	1,782,010	9.44		163,944.92	92	4,666
R186 On 05/11/2015 Bond Future	8.55	Put			1,626.51000	1.62651	1,604,070	9.48		147,574.44	92	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			3,115.44000	3.11544	3,114,250	9.62		0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			1,040.76000	1.04076	1,021,640	9.62		201,263.08	197	10,000
R186 On 05/11/2015 Bond Future	8.26	Call			1,138.43000	1.13843	1,131,390	9.36		0.00	0	0
R186 On 05/11/2015 Bond Future	8.26	Put			2,873.49000	2.87349	2,848,520	9.36		0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Call			3,648.97000	3.64897	3,649,740	9.69		0.00	0	0
R186 On 05/11/2015 Bond Future	8.35	Put			2,435.31000	2.43531	2,410,770	9.39		0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,764.16000	1.76416	1,758,410	9.42		0.00	0	0
R186 On 05/11/2015 Bond Future	8.45	Put			2,001.30000	2.00130	1,977,620	9.42		191,829.14	97	6,308
R186 On 05/11/2015 Bond Future	8.22	Call			1,028.54000	1.02854	1,021,410	9.35		0.00	0	0
R186 On 05/11/2015 Bond Future	8.22	Put			3,082.35000	3.08235	3,057,290	9.35		0.00	0	1,090

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	8.55	Call			2,167.16000	2.16716	2,162,650	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			5,327.72000	5.32772	5,304,200	9.23	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			1,082.54000	1.08254	1,075,450	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,976.83000	2.97683	2,951,810	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,110.34000	1.11034	1,103,270	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,924.98000	2.92498	2,899,980	9.36	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.35	Call			1,413.10000	1.41310	1,406,490	9.39	0.00	0	843
R186	On	05/11/2015	Bond Future	7.73	Call			220.06000	0.22006	215,580	9.18	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,277.02000	6.27702	6,254,610	9.18	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			237.09000	0.23709	232,440	9.19	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			6,127.03000	6.12703	6,104,450	9.19	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			350.81000	0.35081	345,220	9.23	0.00	0	674
R186	On	04/02/2016	Bond Future	7.51	Call			420.55000	0.42055	417,940	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,660.61000	8.66061	8,642,740	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,713.23000	3.71323	3,713,490	9.55	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,121.61000	2.12161	2,106,610	9.55	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			401.11000	0.40111	398,540	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,809.13000	8.80913	8,791,300	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			410.50000	0.41050	407,920	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,734.50000	8.73450	8,716,660	9.04	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,743.06000	2.74306	2,743,010	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,545.98000	4.54598	4,529,770	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			891.75000	0.89175	890,080	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,951.74000	8.95174	8,933,910	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,679.27000	2.67927	2,679,130	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,635.15000	4.63515	4,618,850	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,711.05000	2.71105	2,710,950	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,590.42000	4.59042	4,574,160	9.22	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,639.62000	4.63962	4,626,350	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,679.21000	3.67921	3,679,810	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,601.56000	4.60156	4,588,320	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,608.59000	3.60859	3,609,130	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,679.24000	4.67924	4,665,940	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,643.15000	3.64315	3,643,720	9.38	0.00	0	0
Total R186 Option												704,611.58	478	59,930
Total For R186												299,726,650.83	3,003	97,877
R197	On	05/11/2015	Bond Future			295.17836	295.17836	295.36722	295.36722			0.00	0	927
R197	On	04/02/2016	Bond Future			293.83679	293.83679	294.03555	294.03555			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			377.22000	0.37722	188,360		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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			367.22000	0.36722	178,360		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			357.22000	0.35722	168,360		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			2,974.45000	2.97445	3,173,210		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			2,954.45000	2.95445	3,153,210		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			2,964.45000	2.96445	3,163,210		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			239.78854	239.78854	239.77429	239.77429			17,984,140.50	75	53,286
R202	On	04/02/2016	Bond Future			240.48765	240.48765	240.47839	240.47839			0.00	0	0
Total R202 Future												17,984,140.50	75	53,286
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			6,225.71000	6.22571	6,211,460		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			6,235.71000	6.23571	6,221,460		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			6,215.71000	6.21571	6,201,460		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			488.39000	0.48839	497,650		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			478.39000	0.47839	487,650		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			468.39000	0.46839	477,650		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												17,984,140.50	75	53,286
R2023	On	05/11/2015	Bond Future			8.31133	98.47343	8.30886	98.48651		7.42	0.00	0	14,805
R2023	On	04/02/2016	Bond Future			8.38321	100.14001	8.38013	100.15583		6.74	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.43530	97.99496	8.43219	98.01048		7.04	0.00	0	0
Total R2023 Future												0.00	0	15,855
R2023	On	05/11/2015	Bond Future	7.99	Put			2,265.91000	2.26591	2,267,040	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			575.27000	0.57527	563,160	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,227.80000	2.22780	2,228,770	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			591.58000	0.59158	579,300	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,190.05000	2.19005	2,190,850	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			559.29000	0.55929	547,340	7.35	0.00	0	0

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	04/02/2016	Bond Future	8.01	Call			947.60000	0.94760	937,200	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,872.36000	2.87236	2,877,780	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			912.94000	0.91294	902,730	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,943.06000	2.94306	2,948,670	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			930.28000	0.93028	919,980	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,907.70000	2.90770	2,913,220	6.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,824.27000	1.82427	1,812,840	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,789.26000	2.78926	2,793,350	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,846.60000	1.84660	1,835,110	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,761.09000	2.76109	2,765,120	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,869.73000	1.86973	1,858,180	7.05	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,733.75000	2.73375	2,737,720	7.05	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	15,855
R203	On	05/11/2015	Bond Future			7.42846	102.64653	7.42724	102.64862		2.04	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.53013	104.38377	7.52686	104.38864		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.58725	102.07339	7.58367	102.07793		1.51	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.38000	0.00038	0,340	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,503.04000	2.50304	2,505,090	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.40000	0.00040	0,370	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,485.37000	2.48537	2,487,430	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.43000	0.00043	0,390	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,467.71000	2.46771	2,469,760	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			156.71000	0.15671	154,330	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			585.41000	0.58541	587,900	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			161.25000	0.16125	158,830	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			574.96000	0.57496	577,410	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			166.12000	0.16612	163,660	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			564.85000	0.56485	567,260	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			311.42000	0.31142	308,810	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			748.58000	0.74858	750,510	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			316.37000	0.31637	313,740	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			740.77000	0.74077	742,680	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			321.37000	0.32137	318,710	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			733.02000	0.73302	734,900	1.49	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,250
R2030	On	05/11/2015	Bond Future			8.86680	95.26627	8.86392	95.28817			0.00	0	9,973
R2030	On	04/02/2016	Bond Future			8.92722	92.87196	8.92392	92.89667			0.00	0	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 R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			2,826.68000	2.82668	2,848,580		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			2,747.41000	2.74741	2,769,310		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			2,906.04000	2.90604	2,927,940		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			1,391.97000	1.39197	1,416,680		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			1,315.53000	1.31553	1,340,240		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			1,239.19000	1.23919	1,263,900		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	10,373
R2032 On 05/11/2015 Bond Future			8.95702	94.89282	8.95421	94.91568			0.00	0	1,579
R2032 On 04/02/2016 Bond Future			9.01710	96.49912	9.01390	96.52479			0.00	0	0
R2032 On 05/05/2016 Bond Future			9.06902	94.06126	9.06579	94.08684			0.00	0	0
Total R2032 Future									0.00	0	1,579
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			8,347.36000	8.34736	8,370,220		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			8,255.38000	8.25538	8,278,240		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			8,163.52000	8.16352	8,186,380		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			2,652.54000	2.65254	2,678,210		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			2,569.02000	2.56902	2,594,690		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			2,485.60000	2.48560	2,511,270		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			603.12000	0.60312	628,700		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			523.22000	0.52322	548,800		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			443.42000	0.44342	469,000		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 05/11/2015 Bond Future			9.05382	97.14983	9.04570	97.22277			0.00	0	47,355

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	04/02/2016	Bond Future			9.11071	94.53695	9.10207	94.61362			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.16114	96.22223	9.15231	96.29974			0.00	0	0
Total R2037 Future												0.00	0	47,725
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			10,285.24000	10.28524	10,358,180		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			10,179.86000	10.17986	10,252,800		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			10,074.65000	10.07465	10,147,590		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			3,115.69000	3.11569	3,192,360		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			3,302.80000	3.30280	3,379,470		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			3,209.18000	3.20918	3,285,850		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			1,263.03000	1.26303	1,340,540		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			1,442.66000	1.44266	1,520,170		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	05/05/2016	Bond Future	9.00	Put			1,352.78000	1.35278	1,430,290		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	47,725
R204	On	05/11/2015	Bond Future			7.75770	103.74925	7.75055	103.76878		3.37	781,128,103.25	7,529	24,654
R204	On	04/02/2016	Bond Future			7.84499	101.46840	7.83611	101.49086		2.72	0.00	0	0
R204	On	05/05/2016	Bond Future			7.91028	103.27644	7.90070	103.29872		2.94	0.00	0	0
Total R204 Future												781,128,103.25	7,529	24,654
R204	On	05/11/2015	Bond Future	6.24	Call			0.65000	0.00065	0,570	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,234.12000	4.23412	4,253,570	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			0.69000	0.00069	0,610	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,205.42000	4.20542	4,224,870	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			0.74000	0.00074	0,650	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,176.73000	4.17673	4,196,170	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			356.93000	0.35693	347,920	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,237.18000	1.23718	1,250,630	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			365.10000	0.36510	355,960	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,219.79000	1.21979	1,233,110	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			373.65000	0.37365	364,370	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,202.78000	1.20278	1,215,960	2.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			821.93000	0.82193	810,050	2.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.74	Put			1,196.66000	1.19666	1,207,060	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			832.49000	0.83249	820,530	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,183.85000	1.18385	1,194,170	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			843.47000	0.84347	831,420	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,171.47000	1.17147	1,181,700	2.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												781,128,103.25	7,529	24,654
R2044	On	05/11/2015	Bond Future			9.09660	98.90046	9.08838	98.98108			0.00	0	17,432
R2044	On	04/02/2016	Bond Future			9.15062	96.19198	9.14190	96.27655			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.19848	97.90676	9.18958	97.99223			0.00	0	0
Total R2044 Future												0.00	0	17,432
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			8,977.94000	8.97794	9,058,560		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			8,864.05000	8.86405	8,944,670		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			8,750.38000	8.75038	8,831,000		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			1,394.18000	1.39418	1,478,750		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			1,294.81000	1.29481	1,379,380		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			1,493.73000	1.49373	1,578,300		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			1,951.28000	1.95128	2,036,750		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			1,851.91000	1.85191	1,937,380		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			1,752.72000	1.75272	1,838,190		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	17,432
R2048	On	05/11/2015	Bond Future			9.07735	98.29175	9.07426	98.32291			0.00	0	48,532
R2048	On	04/02/2016	Bond Future			9.13272	99.95529	9.12930	99.98938			0.00	0	250
R2048	On	05/05/2016	Bond Future			9.17644	97.30013	9.17298	97.33432			0.00	0	0
Total R2048 Future												0.00	0	48,782
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			11,880.51000	11.88051	11,911,670		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			12,127.68000	12.12768	12,158,840		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	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
R2048	On	05/11/2015	Bond Future	8.00	Put			12,003.97000	12.00397	12,035,130		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			1,406.99000	1.40699	1,441,080		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			1,304.78000	1.30478	1,338,870		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			1,202.76000	1.20276	1,236,850		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			1,838.77000	1.83877	1,872,960		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			1,736.68000	1.73668	1,770,870		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			1,634.78000	1.63478	1,668,970		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	48,782
R207	On	05/11/2015	Bond Future			7.98478	99.74025	7.98265	99.74758		4.51	0.00	0	44,051
R207	On	04/02/2016	Bond Future			8.06593	97.78665	8.06287	97.79663		4.02	0.00	0	0
R207	On	05/05/2016	Bond Future			8.13402	99.52930	8.13090	99.53889		4.15	0.00	0	0
R207	On	04/08/2016	Bond Future			8.20074	97.71062	8.19658	97.72264		4.02	0.00	0	0
Total R207 Future												0.00	0	44,051
R207	On	05/11/2015	Bond Future	7.43	Call			146.80000	0.14680	142,330	4.40	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,072.06000	2.07206	2,074,920	4.40	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			189.07000	0.18907	183,870	4.41	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,867.93000	1.86793	1,870,060	4.41	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			405.34000	0.40534	397,680	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,245.02000	1.24502	1,244,690	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			417.05000	0.41705	409,290	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,221.95000	1.22195	1,221,520	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			428.99000	0.42899	421,140	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,199.13000	1.19913	1,198,610	4.46	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			333.48000	0.33348	328,740	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,222.52000	2.22252	2,227,760	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			341.40000	0.34140	336,590	3.92	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,197.08000	2.19708	2,202,250	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			349.46000	0.34946	344,580	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,171.80000	2.17180	2,176,900	3.92	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			192.63000	0.19263	189,270	3.88	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,818.97000	2.81897	2,825,590	3.88	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			974.33000	0.97433	967,760	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,812.08000	1.81208	1,815,100	4.12	0.00	0	0

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	05/05/2016	Bond Future	7.56	Call			636.26000	0.63626	630,990	4.07	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,412.04000	2.41204	2,416,360	4.07	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			948.66000	0.94866	942,180	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,848.61000	1.84861	1,851,720	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			961.45000	0.96145	954,920	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,830.29000	1.83029	1,833,350	4.12	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,257.95000	1.25795	1,250,320	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,798.69000	1.79869	1,803,080	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,231.29000	1.23129	1,223,740	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,830.21000	1.83021	1,834,680	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,244.58000	1.24458	1,236,990	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,814.41000	1.81441	1,818,840	4.02	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	44,228
R208	On	05/11/2015	Bond Future			8.11386	94.88593	8.11155	94.89549		5.80	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.18635	96.49206	8.18329	96.50423		5.15	0.00	0	0
R208	On	05/05/2016	Bond Future			8.24439	94.80972	8.24128	94.82159		5.43	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	7.75	Put			1,870.62000	1.87062	1,871,950	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			369.41000	0.36941	361,060	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,839.47000	1.83947	1,840,680	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,893.00000	1.89300	1,879,900	6.01	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			381.62000	0.38162	378,080	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			347.52000	0.34752	339,410	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,902.04000	1.90204	1,903,490	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			358.34000	0.35834	350,110	5.74	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			580.58000	0.58058	573,490	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,364.76000	2.36476	2,369,840	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			592.64000	0.59264	585,470	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,336.12000	2.33612	2,341,120	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			604.87000	0.60487	597,630	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,307.68000	2.30768	2,312,610	5.04	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,272.67000	1.27267	1,264,300	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,160.48000	2.16048	2,163,980	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,240.22000	1.24022	1,231,950	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,205.28000	2.20528	2,208,880	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,256.38000	1.25638	1,248,060	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,182.81000	2.18281	2,186,360	5.37	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,596

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	05/11/2015	Bond Future			8.98636	75.31104	8.98328	75.33396		15.07	0.00	0	24,850
R209	On	04/02/2016	Bond Future			9.03901	76.58589	9.03558	76.61115		14.70	0.00	0	400
R209	On	05/05/2016	Bond Future			9.08432	74.80096	9.08085	74.82628		15.03	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			103.20000	0.10320	98,120	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,090.17000	8.09017	8,108,010	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			107.39000	0.10739	102,160	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,007.69000	8.00769	8,025,380	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			111.90000	0.11190	106,520	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,341.44000	4.34144	4,348,170	14.82	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,972.19000	1.97219	1,945,490	15.07	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,847.87000	1.84787	1,844,090	15.07	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,925.67000	7.92567	7,943,210	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,635.55000	2.63555	2,607,110	15.25	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,337.40000	1.33740	1,331,880	15.25	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			3,048.99000	3.04899	3,020,000	15.35	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,102.95000	1.10295	1,096,880	15.35	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			607.64000	0.60764	591,450	14.82	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,030.88000	2.03088	2,011,490	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,104.05000	4.10405	4,109,920	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,009.63000	5.00963	4,983,490	15.25	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,567.10000	1.56710	1,566,220	15.25	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,972.38000	1.97238	1,953,240	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,199.40000	4.19940	4,205,520	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,001.50000	2.00150	1,982,240	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,151.54000	4.15154	4,157,540	14.58	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,413.83000	3.41383	3,393,730	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,007.52000	4.00752	4,012,740	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,449.87000	3.44987	3,429,680	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,969.74000	3.96974	3,974,870	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,379.45000	3.37945	3,359,440	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,047.07000	4.04707	4,052,380	15.03	0.00	0	0
Total R209 Option												0.00	0	5,140
Total For R209												0.00	0	30,390
R210	On	05/11/2015	Bond Future			181.53641	181.53641	181.52830	181.52830			0.00	0	2,298
R210	On	04/02/2016	Bond Future			184.62386	184.62386	184.61964	184.61964			0.00	0	0
Total R210 Future												0.00	0	2,298
R210	On	05/11/2015	Bond Future	181.99	Put			461.70000	0.46170	453,590		0.00	0	0
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			471.70000	0.47170	463,590		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			481.70000	0.48170	473,590		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	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			370.36000	0.37036	366,140		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			380.36000	0.38036	376,140		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			390.36000	0.39036	386,140		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,298
R211	On	05/11/2015	Bond Future			135.91678	135.91678	135.95541	135.95541			0.00	0	0
R211	On	04/02/2016	Bond Future			136.53009	136.53009	136.57249	136.57249			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			965.41000	0.96541	926,780		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			955.41000	0.95541	916,780		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			945.41000	0.94541	906,780		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			2,417.51000	2.41751	2,459,910		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			2,427.51000	2.42751	2,469,910		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			2,437.51000	2.43751	2,479,910		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			141.59354	141.59354	141.58726	141.58726			0.00	0	928
R212	On	04/02/2016	Bond Future			142.13765	142.13765	142.13451	142.13451			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,412.74000	4.41274	4,406,460		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,422.74000	4.42274	4,416,460		0.00	0	0
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			4,402.74000	4.40274	4,396,460		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			3,855.49000	3.85549	3,852,350		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			3,865.49000	3.86549	3,862,350		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			3,875.49000	3.87549	3,872,350		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.89200	85.69660	8.88913	85.71767		12.90	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.95318	87.14699	8.94993	87.17052		12.45	0.00	0	200
R213	On	05/05/2016	Bond Future			9.00095	85.15072	8.99766	85.17425		12.80	0.00	0	0
Total R213 Future												0.00	0	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			50.67000	0.05067	47,760	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,120.03000	9.12003	9,138,190	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			52.94000	0.05294	49,930	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,037.63000	9.03763	9,055,690	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			55.40000	0.05540	52,280	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,955.53000	8.95553	8,973,480	12.46	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,127.37000	2.12737	2,108,400	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,667.01000	3.66701	3,671,570	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,158.00000	2.15800	2,138,920	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,623.40000	3.62340	3,627,850	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,188.89000	2.18889	2,169,690	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,580.14000	3.58014	3,584,470	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,724.75000	2.72475	2,707,360	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,596.87000	4.59687	4,603,010	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,755.26000	2.75526	2,737,790	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,553.63000	4.55363	4,559,690	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,785.98000	2.78598	2,768,420	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,510.69000	4.51069	4,516,660	12.69	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,626
R214	On	05/11/2015	Bond Future			9.01619	76.34664	9.01306	76.37127		15.79	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.06983	77.63874	9.06636	77.66575		15.45	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.11191	75.72659	9.10840	75.75368		15.79	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			104.80000	0.10480	99,570	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,725.62000	8.72562	8,745,020	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			96.41000	0.09641	91,500	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,905.02000	8.90502	8,924,740	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			100.45000	0.10045	95,380	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,815.08000	8.81508	8,834,640	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			499.58000	0.49958	490,650	14.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2016	Bond Future	7.99	Put			9,707.92000	9.70792	9,726,000	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			510.53000	0.51053	501,470	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,625.12000	9.62512	9,643,070	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			522.23000	0.52223	513,030	14.94	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,543.24000	9.54324	9,561,050	14.94	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,500.80000	3.50080	3,479,630	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,424.35000	4.42435	4,430,270	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,536.58000	3.53658	3,515,320	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,381.41000	4.38141	4,387,240	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,574.03000	3.57403	3,552,680	15.80	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,340.28000	4.34028	4,346,020	15.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												1,098,838,894.58	10,607	518,681
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
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

Contract 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 ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

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

Contract 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 R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
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

Contract 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 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			493.95200	493.95200	494.05300	494.05300			0.00	0	443
GOVI On 04/02/2016 GOVI			502.31100	502.31100	502.42400	502.42400			0.00	0	26
GOVI On 05/05/2016 GOVI			511.25500	511.25500	511.36400	511.36400			0.00	0	0
Total GOVI Future									0.00	0	469
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			359,370.00000	35.93700	360,380,000		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			359,470.00000	35.94700	360,480,000		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			359,570.00000	35.95700	360,580,000		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			95,660.00000	9.56600	96,790,000		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			95,760.00000	9.57600	96,890,000		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			95,860.00000	9.58600	96,990,000		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			66,260.00000	6.62600	67,350,000		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			66,360.00000	6.63600	67,450,000		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			66,460.00000	6.64600	67,550,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	469
Total for GOVI									0.00	0	469
AL37 On 05/11/2015 Index Future			463.40900	463.40900	463.49700	463.49700			0.00	0	3
AL37 On 04/02/2016 Index Future			471.25200	471.25200	471.34900	471.34900			0.00	0	0
Total AL37 Future									0.00	0	3

Contract 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 AL37										0.00	0	3
AL7T On 05/11/2015 Index Future			544.02900	544.02900	544.03800	544.03800				0.00	0	1
AL7T On 04/02/2016 Index Future			553.23600	553.23600	553.25600	553.25600				0.00	0	0
Total AL7T Future										0.00	0	1
Total For AL7T										0.00	0	1
ALBI On 05/11/2015 Index Future			497.24400	497.24400	497.38300	497.38300				0.00	0	456
ALBI On 04/02/2016 Index Future			505.65900	505.65900	505.81000	505.81000				0.00	0	146
ALBI On 05/05/2016 Index Future			514.66200	514.66200	514.81000	514.81000				0.00	0	0
Total ALBI Future										0.00	0	602
Total For ALBI										0.00	0	602
IGOV On 05/11/2015 Index Future			232.70300	232.70300	232.90200	232.90200				0.00	0	973
IGOV On 04/02/2016 Index Future			236.66000	236.66000	236.86600	236.86600				0.00	0	82
IGOV On 05/05/2016 Index Future			240.89200	240.89200	241.09900	241.09900				0.00	0	0
Total IGOV Future										0.00	0	1,055
Total For IGOV										0.00	0	1,055
ILBI On 05/11/2015 Index Future			630.96300	630.96300	631.43100	631.43100				0.00	0	0
ILBI On 04/02/2016 Index Future			641.76300	641.76300	642.24100	642.24100				0.00	0	160
Total ILBI Future										0.00	0	160
Total For ILBI										0.00	0	160
Total for Index										0.00	0	1,821
JIBAR f On 16/09/2015 Jibar Future			6.38000	93.62000	6.38000	93.62000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.56000	93.44000	6.56000	93.44000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.71000	93.29000	6.71000	93.29000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.85000	93.15000	6.85000	93.15000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.11000	92.89000	7.11000	92.89000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.30000	92.70000	7.30000	92.70000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.49000	92.51000	7.49000	92.51000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.64000	92.36000	7.64000	92.36000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.75000	92.25000	7.75000	92.25000				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			101.40076	101.40076	101.49514	101.49514				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 19/12/2016 Interest Rate Swap			99.98192	99.98192	99.98355	99.98355				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.15512	100.15512	100.17526	100.17526				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			99.97928	99.97928	100.03736	100.03736				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 :										1,098,838,894.58	10,607	522,971
AA02 On 28/03/2016 Spot Bond				101.27486		101.21976				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				101.55864		101.49663				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			9.35000	104.01265	9.34000	103.96480			891,860,970,000.00	95,386,200	547,693,100	
Total AA05 SPOT									891,860,970,000.00	95,386,200	547,693,100	
Total For AA05									891,860,970,000.00	95,386,200	547,693,100	
AA06 On 15/04/2021 Spot Bond				101.12346		101.06032				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			9.80500	102.40718	9.80000	102.34789			5,237,976,114,000.00	534,214,800	267,107,400	
Total AA07 SPOT									5,237,976,114,000.00	534,214,800	267,107,400	
Total For AA07									5,237,976,114,000.00	534,214,800	267,107,400	
AB01/R On 24/11/2020 Spot Bond			10.00000	111.30300	10.00000	111.21600				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				100.32627		100.25831				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.16088		99.08985				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			9.74000	98.53652	9.73000	98.48655			4,675,928,552,000.00	480,074,800	550,037,400
Total AB013 SPOT									4,675,928,552,000.00	480,074,800	550,037,400
Total For AB013									4,675,928,552,000.00	480,074,800	550,037,400
AB014L On 19/11/2024 Spot Bond			100.00000	9.85958	100.00000	9.78810			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	103.20618	10.84000	103.11739			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	10.27080	100.00000	10.20991			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.19496		101.12808			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			8.94500	105.53571	8.94000	105.46813			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	112.44700	10.00000	112.35900			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			2.31000	279.24032	2.30000	279.25501			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				100.07299		101.87442			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.53591		102.38374			0.00	0	170,000,000
Total ABFN07 SPOT									0.00	0	170,000,000
Total For ABFN07									0.00	0	170,000,000
ABFN08 On 17/03/2020 Spot Bond				99.79090		101.70927			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				99.78541		101.75231			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond				99.63660		99.57555			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				101.00507		100.94623			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.72160		100.66124			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.51611		100.45228			0.00	382,200,000	191,100,000
Total ABFN13 SPOT									0.00	382,200,000	191,100,000
Total For ABFN13									0.00	382,200,000	191,100,000
ABFN14 On 14/05/2022 Spot Bond				100.52890		100.46345			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.05000	178.71305	2.04000	178.69665			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	179.53521	2.17000	179.42506			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	191.89690	1.82000	191.78461			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			8.34125	82.54398	8.33625	82.49880			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			8.34125	82.54398	8.33625	82.49880			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				101.67583		101.61059			0.00	600,000,000	150,000,000
Total ABN39 SPOT									0.00	600,000,000	150,000,000
Total For ABN39									0.00	600,000,000	150,000,000
ABN40 On 29/09/2015 Spot Bond				100.44000		100.42000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42 On 16/11/2015 Spot Bond				99.63000		99.61000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				99.15000		99.13000			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				97.71000		97.70000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				98.03000		98.01000			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				101.25200		101.18998			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				101.13250		101.07121			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				96.67000		96.65000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				95.97000		95.95000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.69000		95.67000			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				95.43000		95.41000			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				101.39287		101.33068			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56 On 15/09/2015 Spot Bond			7.10500	99.84452	7.03500	106.52415			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.15116		101.08520			0.00	680,000,000	170,000,000
Total ABN58 SPOT									0.00	680,000,000	170,000,000
Total For ABN58									0.00	680,000,000	170,000,000
ABN59 On 20/07/2016 Spot Bond				93.68000		93.67000			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				93.47000		93.46000			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			2.64000	112.26206	2.64000	112.18905			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			2.40000	167.85206	2.40000	167.74595			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.45000	218.12582	2.45000	217.98704			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				92.14000		92.13000			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			9.86500	89.13908	9.86000	89.09216			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
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				104.51000		104.50000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71 On 29/03/2016 Spot Bond				54.21000		54.19000			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				102.39353		102.39353			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				99.94000		99.93000			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				107.74000		108.38000			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	108.11676	9.63000	108.03343			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				103.61000		103.61000			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	106.68063	9.83500	106.59670			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			9.23000	92.33849	9.22500	92.29020			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				103.33000		104.03000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				116.25000		118.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.02430	9.93000	105.94010			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				93.85000		93.83000			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				99.91589		99.85258			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				100.85324		100.78535			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			8.59500	102.60165	8.59000	107.46800		51,500,985,588,000.00	5,991,970,400	7,324,515,600	
Total ABS10 SPOT								51,500,985,588,000.00	5,991,970,400	7,324,515,600	
Total For ABS10								51,500,985,588,000.00	5,991,970,400	7,324,515,600	
ABS11 On 09/04/2021 Spot Bond			9.70500	102.70941	9.70000	102.65071		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			9.50000	102.00302	9.49500	101.94437		1,544,606,900,000.00	162,590,200	81,295,100	
Total ABS12 SPOT								1,544,606,900,000.00	162,590,200	81,295,100	
Total For ABS12								1,544,606,900,000.00	162,590,200	81,295,100	
ABS13 On 14/05/2022 Spot Bond			9.93500	101.77405	9.93000	101.71748		6,730,557,152,000.00	677,459,200	338,729,600	
Total ABS13 SPOT								6,730,557,152,000.00	677,459,200	338,729,600	
Total For ABS13								6,730,557,152,000.00	677,459,200	338,729,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.41000	97.63525	9.40500	97.57996			11,389,820,714,000.00	1,210,395,400	5,016,597,700
Total ABS6 SPOT									11,389,820,714,000.00	1,210,395,400	5,016,597,700
Total For ABS6									11,389,820,714,000.00	1,210,395,400	5,016,597,700
ABS7 On 11/09/2026 Spot Bond			10.28000	90.28408	10.28000	90.21033			0.00	0	3,560,000,000
Total ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS9 On 17/03/2016 Spot Bond			7.71500	100.58964	7.72000	105.19747			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.12000	282.85841	2.11000	282.87814			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.56000	133.39524	1.54000	133.35680			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.17000	135.96124	2.17000	135.87797			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01086	100.00000	0.01078			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL028 On 15/09/2015 Spot Bond			9.07500	99.80149	9.00500	106.46108			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	10.40414	100.00000	10.32871			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	62.01349	100.00000	61.56389			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				75.62926		75.62926			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	62.01349	100.00000	61.56389			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073 On 20/09/2015 Spot Bond				99.74163		99.68201			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.83785		101.76619			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond				102.01234		101.93376			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.76004		101.69147			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.81262		101.74196			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.83575		101.76417			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.92303		100.85142			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.92303		100.85142			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				100.92800		100.85601			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.92800		100.85601			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.91805		100.84684			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 20/12/2015 Spot Bond				98.05940		98.00342				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900				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				101.60807		101.54131				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09₵ On 20/12/2018 Spot Bond				101.78111		101.71170				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09₶ On 20/06/2020 Spot Bond				101.83341		101.76192				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL09₇ On 20/12/2025 Spot Bond				101.85439		101.78206				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09₸ On 20/12/2025 Spot Bond				101.81235		101.74169				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10(On 20/12/2017 Spot Bond				101.71801		101.65110				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			9.71000	103.14988	9.70500	103.08673				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
ACL12₂ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126 On 20/09/2016 Spot Bond				92.39762		92.33744			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				210.20978		208.01701			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				210.31503		208.12055			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.75995		101.69138			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.64449		102.57764			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.02689		100.04220			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.64264		102.57587			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.51613		101.44527			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				101.24409		101.17501			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	112.44700	10.00000	112.35900			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				102.69144		102.62519			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				102.54668		102.48580			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144 On 20/12/2021 Spot Bond				101.76628		101.69745			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				102.50382		102.44024			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				101.72865		101.66133			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				101.65501		101.59060			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	104.74517	10.23000	104.66002			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.61703		101.55411			0.00	0	0
Total ACL162 SPOT									0.00	0	0
Total For ACL162									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				113.39049		114.14672			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			9.81500	102.04006	9.80500	101.99102			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.72226		101.65519			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	120.72209	1.75000	120.65214			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.69350		101.62480			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.74591		101.67511			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL17ε On 20/06/2019 Spot Bond				101.64108		101.57450				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				101.78012		101.70932				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				102.91160		102.85031				0.00	400,000,000	1,200,000,000
Total ACL182 SPOT										0.00	400,000,000	1,200,000,000
Total For ACL182										0.00	400,000,000	1,200,000,000
ACL183 On 20/06/2019 Spot Bond				101.62221		101.55638				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				102.48650		102.41978				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18ε On 20/09/2022 Spot Bond				101.73542		101.66504				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18ε On 20/09/2016 Spot Bond				101.68538		101.61976				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				101.77458		101.70542				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18ε On 20/09/2020 Spot Bond				101.80191		101.73167				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.60233		101.54532				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.79649		101.73897				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.80831		101.73782				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond				101.80831		101.73782			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.91354		101.83597			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.70398		101.63487			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.91155		101.83697			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.25948		103.18930			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.91354		101.83597			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.50205		99.44302			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.84407		101.77216			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.82973		101.75555			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				150.13454		148.56871			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				151.20061		149.62348			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.59914		101.53424			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL20€ On 20/03/2018 Spot Bond				101.58446		101.52015			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.36407		100.30410			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.62430		101.55840			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL21€ On 20/06/2018 Spot Bond				100.79071		100.72461			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL21€ On 20/09/2020 Spot Bond				101.69350		101.62480			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.60124		101.53626			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				101.59914		101.53424			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.74105		101.67322			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL21€ On 11/05/2020 Spot Bond				100.63072		100.56154			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL21€ On 26/01/2021 Spot Bond				100.97154		100.90152			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL22€ On 26/01/2021 Spot Bond				100.95580		100.88692			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.90030		99.83197			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 31/07/2016 Spot Bond				100.89706		100.82717				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				100.87258		100.80483				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				100.26836		100.19531				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	80.13277	100.00000	79.13527				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	34.39674	100.00000	34.14737				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	15.58204	100.00000	15.46906				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	1.69545	100.00000	1.68316				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.24966		100.19606				0.00	0	0
Total AGN001 SPOT										0.00	0	0
Total For AGN001										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.35064		100.28858				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.38442						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	84.43735	100.00000	83.86555				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.40688						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	84.45810	100.00000	83.88614				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.02178		100.95834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.12156		101.05194			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.25446		101.17662			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.98170		100.91888			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			8.28000	101.53696	8.27500	101.47240		184,211,784,000.00	22,247,800	11,123,900	
Total AHF3A2 SPOT								184,211,784,000.00	22,247,800	11,123,900	
Total For AHF3A2								184,211,784,000.00	22,247,800	11,123,900	
AHF3B On 18/10/2039 Spot Bond				101.25946		101.17927		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				101.46265		101.36971		0.00	0	0	
Total AHF3C1 SPOT								0.00	0	0	
Total For AHF3C1								0.00	0	0	
AHL01L On 15/04/2020 Spot Bond			100.00000	37.75220	100.00000	37.36923		135,559,770,000,000.00	21,355,597,700	21,355,597,700	
Total AHL01U SPOT								15,559,770,000,000.00	21,355,597,700	21,355,597,700	
Total For AHL01U								15,559,770,000,000.00	21,355,597,700	21,355,597,700	
AHL1A On 15/04/2020 Spot Bond			100.00000	9.81626	100.00000	9.71668		534,859,320,000,000.00	415,348,593,200	415,348,593,200	
Total AHL1AU SPOT								14,859,320,000,000.00	415,348,593,200	415,348,593,200	
Total For AHL1AU								14,859,320,000,000.00	415,348,593,200	415,348,593,200	
AIR01 On 15/03/2019 Spot Bond			9.38500	97.45032	9.37500	101.68478		3,464,831,257,000.00	369,188,200	3,084,594,100	
Total AIR01 SPOT								3,464,831,257,000.00	369,188,200	3,084,594,100	
Total For AIR01								3,464,831,257,000.00	369,188,200	3,084,594,100	
AIR02 On 30/04/2023 Spot Bond			9.93000	113.34188	9.93000	113.25188		585,802,476,000.00	58,993,200	29,496,600	
Total AIR02 SPOT								585,802,476,000.00	58,993,200	29,496,600	
Total For AIR02								585,802,476,000.00	58,993,200	29,496,600	
AIR03 On 09/03/2016 Spot Bond			7.73500	101.46246	7.74000	101.39720		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			9.60500	100.44599	9.60000	100.39793		1,412,538,194,000.00	147,062,800	73,531,400	

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 AIR04 SPOT									1,412,538,194,000.00	147,062,800	73,531,400
Total For AIR04									1,412,538,194,000.00	147,062,800	73,531,400
AIR04U On 26/10/2029 Spot Bond			100.00000	15.59734	100.00000	15.49401			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			10.24500	100.87136	10.24000	100.82635			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			2.65000	172.02665	2.65000	171.91442			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00388		99.93820			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				101.56832		101.50322			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				101.68777		101.61769			0.00	0	2,410,000,000
Total APF02 SPOT									0.00	0	2,410,000,000
Total For APF02									0.00	0	2,410,000,000
APF03 On 07/08/2018 Spot Bond				100.68995		100.62404			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
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.53638		101.47692			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				100.28349		100.19828			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				101.60536		101.54346			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.65501		101.59060				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				102.31186		102.22211				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				99.96549		99.91377				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				74.73000		94.72000				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				99.96549		99.91377				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				115.05594		115.05594				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			2.70000	237.21256	2.70000	237.05686				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				100.42293		100.35310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.39036		113.39036				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				100.60516		100.53756				0.00	560,000,000	140,000,000
Total ASN036 SPOT										0.00	560,000,000	140,000,000
Total For ASN036										0.00	560,000,000	140,000,000
ASN03: On 07/12/2033 Spot Bond			2.71500	210.34151	2.71500	210.20319				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				101.50685		101.44565				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.53079		101.46929				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				101.14008		101.07838				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				101.12460		101.06016				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				101.06751		100.99824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.95720		100.88823				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.89489		100.82712				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.56569		98.56130				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 13/11/2015 Spot Bond				100.01028		100.01074				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.12672		100.06332				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				99.84286		101.65298				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.67846		100.61240				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				101.52686		101.47552				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				87.53058		87.53058				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				101.27724		101.21975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.99682		100.91740				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.73006		100.66325				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				99.93265		99.86539				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.31237		100.24012				0.00	17,307,900,000	17,239,900,000
Total ASN083 SPOT										0.00	17,307,900,000	17,239,900,000
Total For ASN083										0.00	17,307,900,000	17,239,900,000
ASN083 On 03/09/2020 Spot Bond			100.00000	1.76534	100.00000	1.74190				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 20/12/2016 Spot Bond			100.00000	42.12975	100.00000	41.85065				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	24.58473	100.00000	24.40650				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	24.68960	100.00000	24.51060				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	24.21771	100.00000	24.04213				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN40U On 10/03/2017 Spot Bond			100.00000	31.96351	100.00000	31.73177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	45.75047	100.00000	45.41879			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.06269	100.00000	18.76214			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	44.93302	100.00000	44.60726			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	64.98743	100.00000	64.51627			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	1.26870	100.00000	1.25359			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				99.86600		99.80814			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				101.47328		101.41344			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				101.79560		101.73420			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			9.21000	105.78995	9.37500	105.27550		43,254,481,332,000.00	4,696,469,200	3,348,234,600	
Total BAW11 SPOT								13,254,481,332,000.00	4,696,469,200	3,348,234,600	
Total For BAW11								13,254,481,332,000.00	4,696,469,200	3,348,234,600	
BAW13 On 17/04/2017 Spot Bond				101.60920		101.54779		0.00	5,520,000,000	0	
Total BAW13 SPOT								0.00	5,520,000,000	0	
Total For BAW13								0.00	5,520,000,000	0	
BAW15 On 01/02/2016 Spot Bond				100.87080		100.81189		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				99.87394		99.81383		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.20664		100.14520			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			9.90500	101.04145	9.90000	100.98135			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
BAW2 On 02/10/2015 Spot Bond			7.09500	105.32317	7.02500	105.26770		1,419,000,000,000.00		200,000,000	100,000,000
Total BAW2 SPOT								1,419,000,000,000.00		200,000,000	100,000,000
Total For BAW2								1,419,000,000,000.00		200,000,000	100,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	90.64039	100.00000	89.97555			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			10.05500	100.62677	10.05000	100.56937			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				103.67567		103.61088			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			9.09500	105.83908	9.09000	105.77133			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.96184	102.85253	10.96128	102.76133			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.85325	102.20161	10.86454	102.11090			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.83137	102.19307	10.84335	102.10256			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				102.05413		101.96354			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			10.94398	102.18461	10.94685	102.09367			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.96664	101.84311	11.98696	101.70373				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				102.10111		102.00845				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.10111		102.00845				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				102.10119		102.00852				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.21184	102.00940	11.21128	101.91690				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.12942	102.26398	11.12823	102.17207				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.85325	102.20161	10.86454	102.11090				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.37274	11.06000	102.28099				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.29249	102.00363	10.29211	101.91868				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				102.69627		102.61332				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.98792		101.89966				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.98792		101.89966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.61828	97.86007	7.73889	97.64724				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			11.87000	100.81636	11.86500	100.72829				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				99.70845		99.70845				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			11.79500	99.07265	11.79000	98.98772				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99590		99.99590				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				101.81948		101.73929				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	101.73500	9.28000	101.65895				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				101.95089		101.86274				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			11.68500	98.74355	11.67500	98.67164				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				101.89491		101.80929				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.94157		101.85383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.94157		101.85383				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.87252		101.78790				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.95993		101.87350				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.95993		101.87350				0.00	0	2,000,000,000
Total BAYA42 SPOT										0.00	0	2,000,000,000
Total For BAYA42										0.00	0	2,000,000,000
BAYA42 On 31/03/2017 Spot Bond				101.87625		101.79146				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.89458		101.81107				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.96003		101.87361				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.53765		101.46992				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.61470		101.54166				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			13.96184	103.41173	13.96128	103.29532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.28064	102.98015	15.28024	102.85377				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.18749	102.71020	14.18645	102.59338				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.54672		102.43153				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.54672		102.43153				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.54672		102.43153				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.63960		102.52017				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				102.22117		102.12079				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	40.19064	100.00000	39.96232				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	22.09489	100.00000	21.93470				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	20.10883	100.00000	19.96304				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD30 On 30/06/2035 Spot Bond			100.00000	12.41286	100.00000	12.32287				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD40 On 30/06/2035 Spot Bond			100.00000	12.41286	100.00000	12.32287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.00774	100.00000	14.89893				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.00395	100.00000	12.90967				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.93462		100.87524				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				101.21378		101.15467				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				101.02912		100.96941				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.76568	100.00000	10.68762				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	10.76568	100.00000	10.68762				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	88.80779	100.00000	88.16425				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	83.14351	100.00000	82.57919				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	185.33525	2.01000	185.28221				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.45000	157.73789	8.45000	157.70213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.45000	158.14748	8.45000	158.11163				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	97.76220	8.83500	97.69295				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			8.48500	100.08006	8.47500	100.03448				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.99329		100.93020				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				101.80052		101.37031				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.07794		101.00951				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.14301		101.07048				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				101.32471		101.24066				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	57.52170	100.00000	57.10467				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.84210		100.77842				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				100.85792		100.79302				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				100.86319		100.79788				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				100.92645		100.85622				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				101.01069		100.93392				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	36.01898	100.00000	35.75784				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	36.01898	100.00000	35.75784				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				101.80540		101.74160				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				101.83986		101.77481				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			8.59500	104.49151	8.59000	104.42690				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.94325		101.87444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				102.12690		102.05140			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	25.71064	100.00000	25.52424			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	25.71064	100.00000	25.52424			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				101.51452		101.43721			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.46000	101.19416	11.45500	101.11840			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.87221		100.79229			0.00	180,000,000	140,000,000
Total BGL03 SPOT									0.00	180,000,000	140,000,000
Total For BGL03									0.00	180,000,000	140,000,000
BGL04 On 05/02/2025 Spot Bond			11.35000	96.46595	11.34500	96.39572			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			100.00000	11.46805	100.00000	11.39166		80,000,000,000,000.00	800,000,000	50,800,000,000	
Total BGL05 SPOT								80,000,000,000,000.00	800,000,000	50,800,000,000	
Total For BGL05								80,000,000,000,000.00	800,000,000	50,800,000,000	
BGL06 On 04/09/2020 Spot Bond			100.00000	1.55778	100.00000	1.54308		310,000,000,000,000.00	3,100,000,000	43,700,000,000	
Total BGL06 SPOT								310,000,000,000,000.00	3,100,000,000	43,700,000,000	
Total For BGL06								310,000,000,000,000.00	3,100,000,000	43,700,000,000	
BGL07 On 03/09/2027 Spot Bond			100.00000	11.92099	100.00000	11.84159		750,000,000,000,000.00	7,500,000,000	73,700,000,000	
Total BGL07 SPOT								750,000,000,000,000.00	7,500,000,000	73,700,000,000	
Total For BGL07								750,000,000,000,000.00	7,500,000,000	73,700,000,000	
BGL08 On 03/09/2022 Spot Bond			100.00000	0.34871	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total BGL08 SPOT								300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For BGL08								300,000,000,000,000.00	3,000,000,000	3,000,000,000	
BGR01 On 04/02/2016 Spot Bond				104.48521		104.42233			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	84.00483	100.00000	83.46748				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.19426		100.13148				0.00	0	100,000,000
Total BID04 SPOT										0.00	0	100,000,000
Total For BID04										0.00	0	100,000,000
BID05 On 26/06/2019 Spot Bond				101.07407		101.01204				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.16500	100.66748	8.98500	101.16182				0.00	0	3,200,000,000
Total BID06 SPOT										0.00	0	3,200,000,000
Total For BID06										0.00	0	3,200,000,000
BIDC4€ On 13/10/2015 Spot Bond				101.02358		100.96630				0.00	0	0
Total BIDC4€ SPOT										0.00	0	0
Total For BIDC4€										0.00	0	0
BIDC4€ On 06/11/2015 Spot Bond				98.91832		98.86423				0.00	0	0
Total BIDC4€ SPOT										0.00	0	0
Total For BIDC4€										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.32174		100.26534				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				100.36961		100.30469				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.31540		100.25960				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				100.33032		100.27187				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				100.35741		100.29415				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				100.46953		100.38635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.65991		100.54332				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.03788		100.96486				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.06638		100.99131				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				102.01301		101.93448				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				99.72268		102.09257				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				102.33100		102.24315				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				99.17808		99.12074				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				98.52731		98.47067				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.94680				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC050 On 11/09/2015 Spot Bond				99.31176		99.28000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC051 On 07/10/2015 Spot Bond				99.46985		99.41683				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC052 On 14/01/2016 Spot Bond				101.08838		101.03116				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC054 On 21/10/2015 Spot Bond				99.22313		99.17016				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				99.25805		99.20505				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				101.01165		100.95545				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				99.34522		99.29213				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				99.16379		99.10925				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.79234		100.73532				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				98.96465		98.91016				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond				98.87530		98.83514				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				98.55390		98.49899				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.44811		100.39188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 28/09/2015 Spot Bond				99.62712		99.57385				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC065 On 23/11/2015 Spot Bond				98.59959		98.54503				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.31902		100.26258				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	42.51289	100.00000	42.20466				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				101.53284		101.46653				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.59003		101.52123				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				99.78540		101.65241				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.42534		100.35888				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	21.07782	100.00000	20.92501				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			9.79500	109.45379	9.79000	109.37406				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				104.83373		104.76032				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			8.14500	105.02503	8.14000	104.95995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL11 SPOT									0.00	0	0
Total For CBL11									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.88500	96.23812	12.87500	96.16354			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				98.30750		98.21455			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			13.18500	96.76530	13.17500	96.69066			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			9.24500	103.14729	9.24000	103.07907		7,396,000,000,000.00	800,000,000	1,650,000,000	
Total CBL16 SPOT								7,396,000,000,000.00	800,000,000	1,650,000,000	
Total For CBL16								7,396,000,000,000.00	800,000,000	1,650,000,000	
CBL17 On 23/08/2019 Spot Bond				97.31183		97.21939			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.18500	94.04225	13.17500	93.97333			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.88879		100.82825			0.00	440,000,000	110,000,000
Total CBL19 SPOT									0.00	440,000,000	110,000,000
Total For CBL19									0.00	440,000,000	110,000,000
CBL20 On 14/12/2019 Spot Bond				96.34005		96.24560			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				100.69151		100.62771			0.00	340,000,000	265,000,000
Total CBL21 SPOT									0.00	340,000,000	265,000,000
Total For CBL21									0.00	340,000,000	265,000,000
CBL22 On 06/05/2020 Spot Bond			10.85500	94.39659	10.85000	94.33229			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				100.48297		100.41125			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.35500	114.22225	10.35500	114.12777			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.38500	109.69050	10.38500	109.59951			1,411,867,751,000.00	135,952,600	1,067,976,300
Total CCT02 SPOT									1,411,867,751,000.00	135,952,600	1,067,976,300
Total For CCT02									1,411,867,751,000.00	135,952,600	1,067,976,300
CCT03 On 15/03/2025 Spot Bond			10.28000	105.02826	10.28000	110.50576			9,582,783,672,000.00	932,177,400	466,088,700
Total CCT03 SPOT									9,582,783,672,000.00	932,177,400	466,088,700
Total For CCT03									9,582,783,672,000.00	932,177,400	466,088,700
CGR10 On 08/12/2016 Spot Bond				99.96961		99.87898			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			11.99500	105.34830	11.99000	105.25097			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				102.03842		101.95009			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.34491		102.25907			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	112.44700	10.00000	112.35900			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				101.66056		101.57784			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				102.01175		101.93306			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				101.23847		101.15678			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	9.64259	100.00000	9.55256			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	17.24765	100.00000	17.12124			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	19.61433	100.00000	19.43120				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.67858		101.60463				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				101.74401		101.66715				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.81929		101.73910				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				100.25290		100.17656				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				100.27277		100.19038				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				101.76007		101.69150				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				101.98538		101.92651				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	101.83918	10.11000	101.75733				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				101.33658		101.27253				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	124.74354	2.76000	124.66121				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				107.22998		107.22998				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	124.57549	3.14000	124.48930				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	100.15645	8.25000	100.08937				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			2.87000	125.71094	2.87000	125.62685				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	124.15675	2.40000	124.07840				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				102.46206		102.36559				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			8.80500	103.01805	8.81000	102.94012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				101.04833		100.98134				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.06767		101.00131				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.85500	103.07108	8.86000	102.99266				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.85500	103.07108	8.86000	102.99266				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.90500	101.84928	8.91000	101.77072				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				101.80213		101.73189				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				101.98295		101.90554				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	112.44700	10.00000	112.35900				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	112.44700	10.00000	112.35900				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				100.51733		100.45333				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				100.31816		100.25041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.34825	9.35000	100.27352				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	100.34825	9.35000	100.27352				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				102.23931		102.17665				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.96381		101.89976				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				102.31196		102.24967				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				102.31196		102.24967				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				102.31196		102.24967				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				101.90129		101.83646				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			9.61500	104.41945	9.60500	104.36913				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				101.43661		101.37279				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				105.14812		105.08168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.93024		101.86373				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.91988		101.85377				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.93276		101.86816				0.00	0	1,100,000,000
Total CLN274 SPOT										0.00	0	1,100,000,000
Total For CLN274										0.00	0	1,100,000,000
CLN27: On 22/05/2017 Spot Bond				100.30412		100.23964				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27: On 25/05/2017 Spot Bond				100.33132		100.25523				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				102.10968		102.04602				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28: On 07/06/2017 Spot Bond				100.72708		100.66740				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28: On 20/09/2015 Spot Bond				101.62011		101.55437				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28: On 10/08/2017 Spot Bond				100.89107		100.82546				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28: On 30/08/2017 Spot Bond				100.51806		100.45198				0.00	0	100,000,000
Total CLN289 SPOT										0.00	0	100,000,000
Total For CLN289										0.00	0	100,000,000
CLN29: On 26/06/2017 Spot Bond				101.98097		101.90617				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29: On 26/06/2017 Spot Bond				101.81725		101.74175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				103.53421		103.46694				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	112.44700	10.00000	112.35900				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				101.58221		101.50694				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				101.79735		101.72268				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				101.61637		101.54079				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.92198		101.84699				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				101.58226		101.50699				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				101.97777		101.90416				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				101.68948		101.61308				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				153.11318		153.11318				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				102.91706		102.84630				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				153.91360		153.91360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				152.39052		152.39052				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				153.38174		153.38174				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				148.97335		148.97335				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				149.39680		149.39680				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.58301		100.50976				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.14500	95.18253	11.14000	95.12148				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			11.66500	96.78853	11.66000	96.72246				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				101.61470		101.54166				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				101.93867		101.86010				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				100.57030		100.49865				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				101.01201		100.94391				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				100.93435		100.85995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.09074	8.80500	103.01835				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				101.70398		101.63487				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.02166		100.95289				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				145.21166		145.21166				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				101.81297		101.73946				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				101.93448		101.85607				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				101.84426		101.77234				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				102.55885		102.45852				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				84.75182		84.56744				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				102.01248		101.93389				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				101.61470		101.54166				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				131.97398		131.97398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				132.06620		132.06620				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.94249		100.87293				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.24222		102.15134				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.62405		101.55059				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				102.54310		102.44340				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				102.09629		102.01437				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.61284		101.55009				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.87583		101.79979				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.93371		100.86480				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.60583		100.53954				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.57730		101.50594				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.89615		100.83169				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.21783		100.15206				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				100.86816		100.80084				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.00598		100.93829				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				101.55300		101.48996				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.32500	106.14989	10.32000	106.09099				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				101.70847		101.64194				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				100.85405		100.77337				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			12.46500	108.67812	12.46000	108.59737				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				100.88798		100.80407				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			12.49500	102.18919	12.49000	102.11316				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	106.50218	10.02000	106.41732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.88798		100.80407				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				100.99516		100.92342				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				102.06014		101.97664				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				101.68216		101.61666				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				101.71791		101.65100				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.71806		101.65115				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				101.68387		101.60773				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			9.85500	104.68786	9.85000	104.62678				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				101.96613		101.87904				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				101.88211		101.80582				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	102.54943	10.98000	102.46011				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	105.10167	11.00000	105.00996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.92796		101.85272				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				100.97825		100.91474				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			12.25500	104.39821	12.25000	104.32370				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				102.09782		102.01279				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				101.71779		101.65088				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.07721		101.00131				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				101.83366		101.76216				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				101.43297		101.36889				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				101.58128		101.51978				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				101.62011		101.55437				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				91.58944		91.58944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.71447		101.64493				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.10558		100.04220				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				101.86117		101.78571				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				102.37401		102.27776				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				100.54994		100.48087				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.54676		100.47808				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.71447		101.64493				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.93448		101.85607				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.51881		101.45191				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.50247		101.43445				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.46953		100.38635				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.51525		101.45371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				83.72824		83.72824				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.72494		101.65498				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.71905		100.66734				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.44919		101.36844				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.46971		101.39248				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.79127		100.71415				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				100.82720		100.74655				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.42698		100.35137				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.18170		100.09076				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.13239	100.00000	1.03481				0.00	0	1,000,000,000
Total CLN415 SPOT										0.00	0	1,000,000,000
Total For CLN415										0.00	0	1,000,000,000
CLN415 On 18/07/2020 Spot Bond				100.14212	100.00000	1.76500				0.00	0	1,000,000,000
Total CLN416 SPOT										0.00	0	1,000,000,000
Total For CLN416										0.00	0	1,000,000,000
CLN416 On 18/04/2028 Spot Bond			7.01000	42.55304	7.01000	42.52935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				169.40754		169.18521				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	148.98946	8.83500	148.95417				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.45000	157.73789	8.45000	157.70213				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	158.14748	8.45000	158.11163				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				99.17674		99.11930				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				99.16970		99.11177				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.36195		101.29199				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				101.67203		101.60429				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				101.82313		101.75205				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				101.70539		101.63898				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				101.72857		101.66125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				101.35053		101.27912				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.73542		101.66504				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				101.01201		100.94391				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.58026		101.51612				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.67599		101.61074				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.66547		101.60064				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.67593		101.61069				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.73542		101.66504				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				100.29793		100.22368				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				101.28923		101.21677				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			8.98500	107.11482	8.99000	107.03492				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			8.92000	102.47788	8.91500	102.41660		5,279,178,904,000.00		591,836,200	4,190,763,800	

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 COJ04 SPOT									5,279,178,904,000.00	591,836,200	4,190,763,800
Total For COJ04									5,279,178,904,000.00	591,836,200	4,190,763,800
COJ05 On 05/06/2023 Spot Bond			10.49500	112.00948	10.49000	111.94324			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.55500	103.41675	7.48500	103.37245			424,402,125,000.00	56,175,000	28,087,500
Total COJ06 SPOT									424,402,125,000.00	56,175,000	28,087,500
Total For COJ06									424,402,125,000.00	56,175,000	28,087,500
COJ07 On 23/03/2021 Spot Bond			10.06500	107.89284	10.06000	107.82779			4,198,365,138,000.00	417,125,200	208,562,600
Total COJ07 SPOT									4,198,365,138,000.00	417,125,200	208,562,600
Total For COJ07									4,198,365,138,000.00	417,125,200	208,562,600
COJG0 On 09/06/2024 Spot Bond			10.10500	102.90100	10.10000	102.84661			12,860,928,566,000.00	1,272,729,200	636,364,600
Total COJG01 SPOT									12,860,928,566,000.00	1,272,729,200	636,364,600
Total For COJG01									12,860,928,566,000.00	1,272,729,200	636,364,600
COT01 On 03/04/2023 Spot Bond			10.47500	96.87805	10.47000	96.82154			14,862,669,535,000.00	1,418,870,600	709,435,300
Total COT01 SPOT									14,862,669,535,000.00	1,418,870,600	709,435,300
Total For COT01									14,862,669,535,000.00	1,418,870,600	709,435,300
COT02 On 03/04/2028 Spot Bond			11.18000	97.82559	11.18000	97.73839			0.00	0	1,030,000,000
Total COT02 SPOT									0.00	0	1,030,000,000
Total For COT02									0.00	0	1,030,000,000
COT03 On 05/06/2028 Spot Bond			11.18000	90.85902	11.18000	90.77804			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.21927		100.15302			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.25357	100.00000	12.08760			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.27607		100.21276			0.00	0	100,000,000
Total CPL021 SPOT									0.00	0	100,000,000
Total For CPL021									0.00	0	100,000,000
CPL022 On 23/09/2019 Spot Bond				101.60385		101.54046			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.23544		100.17112			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.69121		102.63227			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	9.37890	100.00000	11.23152			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	13.99590	100.00000	13.89443			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	51.22190	100.00000	50.54912			0.00	0	0
Total CPL04U SPOT									0.00	0	0
Total For CPL04U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.83000	97.79476	11.82500	97.72676			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN38I On 10/06/2018 Spot Bond			100.00000	17.68234	100.00000	17.55415			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	10.65957	100.00000	10.58229			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	18.30974	100.00000	18.17700			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.82658		100.76907			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			8.12000	100.66624	8.11500	100.61016		4,872,000,000,000.00	600,000,000	300,000,000	
Total DENG44 SPOT								4,872,000,000,000.00	600,000,000	300,000,000	
Total For DENG44								4,872,000,000,000.00	600,000,000	300,000,000	
DENG5 On 20/11/2015 Spot Bond				100.34996		100.29146			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.25857		100.19931			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.07295		100.01830				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	87.47655	100.00000	86.86339				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				99.95992		99.89966				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				101.34866		101.28067				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				100.74664		100.68372				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.61575		100.55616				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				100.64620		100.58330				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				102.23803		102.14733				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				101.63521		101.52454				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				101.94496		101.86612				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				57.12504		56.97289				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			9.59500	99.50999	9.59000	99.45507			2,642,470,676,000.00		275,400,800	137,700,400

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 DV2021 SPOT									2,642,470,676,000.00	275,400,800	137,700,400
Total For DV2021									2,642,470,676,000.00	275,400,800	137,700,400
DV21 On 15/06/2016 Spot Bond			7.70500	108.76505	7.71000	108.69378			684,840,433,000.00	88,882,600	44,441,300
Total DV21 SPOT									684,840,433,000.00	88,882,600	44,441,300
Total For DV21									684,840,433,000.00	88,882,600	44,441,300
DV22 On 07/02/2020 Spot Bond			9.37000	101.06495	9.36500	101.00734			12,527,062,210,000.00	1,336,933,000	2,037,366,500
Total DV22 SPOT									12,527,062,210,000.00	1,336,933,000	2,037,366,500
Total For DV22									12,527,062,210,000.00	1,336,933,000	2,037,366,500
DV23 On 27/02/2023 Spot Bond			9.79500	101.36064	9.79000	101.30792			122,672,985,513,000.00	12,524,041,400	5,439,770,700
Total DV23 SPOT									122,672,985,513,000.00	12,524,041,400	5,439,770,700
Total For DV23									122,672,985,513,000.00	12,524,041,400	5,439,770,700
DV24 On 18/02/2024 Spot Bond			9.73500	100.26042	9.73000	100.21109			2,960,863,257,000.00	304,146,200	152,073,100
Total DV24 SPOT									2,960,863,257,000.00	304,146,200	152,073,100
Total For DV24									2,960,863,257,000.00	304,146,200	152,073,100
DV29 On 18/02/2029 Spot Bond			9.79500	102.79034	9.79000	102.74780			5,388,115,878,000.00	550,088,400	275,044,200
Total DV29 SPOT									5,388,115,878,000.00	550,088,400	275,044,200
Total For DV29									5,388,115,878,000.00	550,088,400	275,044,200
DVC007 On 15/09/2015 Spot Bond				99.84572		101.51928			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.34852		100.29027			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				99.84572		99.78799			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC011 On 11/06/2016 Spot Bond				99.92565		99.86966			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.80250		100.74475			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC013 On 25/06/2016 Spot Bond				101.40550		101.34533			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC014 On 24/02/2016 Spot Bond				100.24633		100.18938			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.24875		100.19124				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.45437		100.39655				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				101.18334		101.12489				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				100.90896		100.84742				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			8.48000	121.12449	8.47500	121.06467			624,128,000,000.00	73,600,000	2,400,000,000	
Total E170 SPOT									624,128,000,000.00	73,600,000	2,400,000,000	
Total For E170									624,128,000,000.00	73,600,000	2,400,000,000	
EDC01 On 04/04/2016 Spot Bond				98.05975		97.90201			0.00	0	0	
Total EDC01 SPOT									0.00	0	0	
Total For EDC01									0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC03 SPOT									0.00	0	0	
Total For EFC03									0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC04 SPOT									0.00	0	0	
Total For EFC04									0.00	0	0	
EL037 On 31/01/2037 Spot Bond			2.46000	99.80465	2.46000	99.74117			0.00	0	0	
Total EL037 SPOT									0.00	0	0	
Total For EL037									0.00	0	0	
EL28 On 02/05/2028 Spot Bond			2.14000	126.77420	2.14000	126.69686			0.00	0	0	
Total EL28 SPOT									0.00	0	0	
Total For EL28									0.00	0	0	
EL29 On 19/11/2029 Spot Bond			2.14000	114.16624	2.14000	114.09659			0.00	0	0	
Total EL29 SPOT									0.00	0	0	
Total For EL29									0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.06000	115.00313	2.06000	114.93372			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.30000	104.45277	2.30000	104.38759			13,800,000,000,000.00	6,000,000,000	2,000,000,000
Total EL31 SPOT									13,800,000,000,000.00	6,000,000,000	2,000,000,000
Total For EL31									13,800,000,000,000.00	6,000,000,000	2,000,000,000
EL36 On 31/01/2036 Spot Bond			2.44000	100.25720	2.44000	100.19360			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			9.90500	103.64507	9.90000	103.58277			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			9.80500	103.71175	9.80000	103.65229			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	102.39614	10.23000	102.31288			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			10.43000	97.45346	10.42500	97.44657			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			10.57000	104.51877	10.56500	104.45112			0.00	0	3,999,999,600
Total EMM05 SPOT									0.00	0	3,999,999,600
Total For EMM05									0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.33000	101.81313	10.33000	101.72888			5,267,091,390,000.00	509,883,000	254,941,500
Total EMM06 SPOT									5,267,091,390,000.00	509,883,000	254,941,500
Total For EMM06									5,267,091,390,000.00	509,883,000	254,941,500
EPF002 On 28/05/2018 Spot Bond				100.21258		100.14871			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				99.86277		99.80354			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.70436		100.63934			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.67836		100.61579			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF005 On 19/08/2018 Spot Bond				100.40794		100.34424				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				100.10690		100.04273				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	9.01702	100.00000	8.89729				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2019 Spot Bond			100.00000	4.00756	100.00000	3.95435				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 05/11/2015 Spot Bond				100.64431		100.58504				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				100.29038		100.22881				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				100.26645		100.20924				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				100.28133		100.22091				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.41574		102.33714				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS04 On 25/04/2017 Spot Bond				96.95382		96.86172				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 09/04/2018 Spot Bond				100.33864		100.26402				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS06 On 09/04/2018 Spot Bond			10.46500	99.54265	10.45500	99.48113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond				98.53146		98.45802				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				98.15628		98.07325				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										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				100.47306		100.40624				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				100.50127		100.43038				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900				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				100.44206		100.37867				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				100.42194		100.36145				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				100.43592		100.37341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.43366		100.37252				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.42800		100.36767				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.45345		100.38947				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.47258		100.40583				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.28500	105.75101	8.27500	105.70418			7,360,394,000.00	888,400	19,480,423,000	
Total ES18 SPOT									7,360,394,000.00	888,400	19,480,423,000	
Total For ES18									7,360,394,000.00	888,400	19,480,423,000	
ES23 On 25/01/2023 Spot Bond			8.99000	106.53966	8.98500	106.49081			331,811,011,000.00	36,908,900	7,782,895,200	
Total ES23 SPOT									331,811,011,000.00	36,908,900	7,782,895,200	
Total For ES23									331,811,011,000.00	36,908,900	7,782,895,200	
ES26 On 02/04/2026 Spot Bond			9.28000	93.87681	9.28000	93.80704			18,109,886,592,000.00	1,951,496,400	18,431,249,400	
Total ES26 SPOT									18,109,886,592,000.00	1,951,496,400	18,431,249,400	
Total For ES26									18,109,886,592,000.00	1,951,496,400	18,431,249,400	
ES33 On 15/09/2033 Spot Bond			9.89500	79.88291	9.89000	83.59447			66,421,180,958,000.00	6,712,600,400	75,241,944,000	
Total ES33 SPOT									66,421,180,958,000.00	6,712,600,400	75,241,944,000	
Total For ES33									66,421,180,958,000.00	6,712,600,400	75,241,944,000	
ES42 On 25/04/2042 Spot Bond			9.95500	89.59891	9.95000	89.56867			5,408,555,482,000.00	543,300,400	64,380,762,600	
Total ES42 SPOT									5,408,555,482,000.00	543,300,400	64,380,762,600	
Total For ES42									5,408,555,482,000.00	543,300,400	64,380,762,600	
EXX01 On 19/05/2017 Spot Bond				99.40781		99.33765			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				97.53060		97.45830			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				101.08421		101.02073			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.54838		101.48411				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				100.37442		100.30868				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				100.34325		100.28349				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.01342		100.03695				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				102.93219		102.87355				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.72403		101.66458				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	99.94208				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.49963		100.44173				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.26969		100.21178				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.27910		100.21916				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12257	100.00000	0.12143				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	0.12257	100.00000	0.12143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.25497	100.00000	11.17338			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	10.95518	100.00000	10.87576			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.75933		101.69721			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.95779		100.88643			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.96604		101.89640			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				102.10382		102.02916			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			9.78500	98.24775	9.77500	98.19787		1,166,692,948,000.00	119,232,800	59,616,400	
Total FRB05 SPOT								1,166,692,948,000.00	119,232,800	59,616,400	
Total For FRB05								1,166,692,948,000.00	119,232,800	59,616,400	
FRB08 On 10/06/2016 Spot Bond				99.94633		101.61284		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				99.94625		101.61276		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				100.96384		100.89614		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				101.73063		103.93803		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				100.03058		100.04361		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.03248		100.04435			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			10.55500	100.27511	10.55000	100.21144			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00010		99.92400			0.00	760,000,000	380,000,000
Total FRB15 SPOT									0.00	760,000,000	380,000,000
Total For FRB15									0.00	760,000,000	380,000,000
FRB16 On 08/07/2025 Spot Bond				101.60852		101.52872			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				101.63290		101.55185			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.63500	106.22416	10.62500	106.16185		4,746,796,122,000.00		446,337,200	223,168,600
Total FRBC21 SPOT								4,746,796,122,000.00		446,337,200	223,168,600
Total For FRBC21								4,746,796,122,000.00		446,337,200	223,168,600
FRBC2 On 21/12/2018 Spot Bond				103.04273		102.96968			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			2.17000	135.96124	2.17000	135.87797			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			2.15000	282.28344	2.14000	282.30235			0.00	0	29,000,000
Total FRBI23 SPOT									0.00	0	29,000,000
Total For FRBI23									0.00	0	29,000,000
FRBI25 On 31/01/2025 Spot Bond			2.35500	115.00444	2.35500	114.93228			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			2.97000	158.07886	2.97000	157.97164			0.00	0	10,000,000
Total FRBI28 SPOT									0.00	0	10,000,000
Total For FRBI28									0.00	0	10,000,000
FRBI33 On 07/12/2033 Spot Bond			3.21000	196.69348	3.21000	196.55627			0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	5,000,000
Total For FRBI33										0.00	0	5,000,000
FRBN0:On 15/09/2015 Spot Bond			7.37500	99.83862	7.30500	106.51551				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.55400	67.75680	7.55500	67.73965				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			9.38900	43.14596	9.38800	43.13610				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.63000	41.77834	9.63000	41.76866				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.11268		100.02815				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				102.03350		101.95408				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				101.76013		101.69155				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				101.93257		101.85716				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				101.91354		101.83597				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.82344		101.74952				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				102.22357		102.13733				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				101.88211		101.80582				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				102.00151		101.92038				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				102.46809		102.36801				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				102.39491		102.29781				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	25.23006	100.09221	25.04699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.70818		101.63889				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				108.93286		108.72188				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.26452		102.17592				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.18359		102.16054				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.89041		101.81667				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				98.00000		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				101.91147		101.83689				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.74535		101.67736				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				101.78782		101.71533				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				102.34263		102.24767				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				101.75639		101.68516				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	67.51589	13.22500	67.44431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.65576		101.58859				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				101.65786		101.59060				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				102.43302		102.33771				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				101.73333		101.66303				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			3.58500	103.68016	3.58500	103.60487				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				101.80878		101.73544				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				101.80878		101.73544				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.40239		100.33114				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				101.61470		101.54166				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				99.80750		99.73550				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				101.70398		101.63487				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				101.66415		101.59664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.84556		100.76568				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.94915		101.87014				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.58503		100.51969				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.83706		100.75799				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				101.06367		100.98695				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				102.23803		102.14733				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				102.25199		102.16388				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				101.64528		101.57852				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				101.78782		101.71533				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.78782		101.71533				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				101.67888		101.61980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.40214		101.33899				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				101.47888		101.41225				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				101.37588		101.31746				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	112.44700	10.00000	112.35900				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				101.22215		101.16161				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				101.88840		101.81185				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				101.20659		101.14579				0.00	0	100,000,000
Total FRC196 SPOT										0.00	0	100,000,000
Total For FRC196										0.00	0	100,000,000
FRC19: On 09/04/2016 Spot Bond				101.35754		101.29910				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				101.18224		101.12152				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				101.18545		101.12457				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.15479		101.08719				0.00	800,000,000	400,000,000
Total FRC200 SPOT										0.00	800,000,000	400,000,000
Total For FRC200										0.00	800,000,000	400,000,000
FRC20: On 17/04/2016 Spot Bond				101.04891		100.98748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.15479		101.08719				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				101.04467		100.98349				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.75182		100.68231				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.75550	8.75000	100.68444				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.60261		101.53448				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.44752	100.00000	11.36453				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.49428	100.00000	10.41821				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				97.04042		96.95047				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	13.15541	100.00000	13.06003				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.85069		101.77566				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	30.22753	100.00000	30.00837				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.70667		100.63912				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 04/06/2021 Spot Bond			100.00000	8.88956	100.00000	8.82440				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	21.77830	100.00000	21.62041				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				100.70663		100.63908				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	21.75031	100.00000	21.59262				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				100.70496		100.63758				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				100.67064		100.60660				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				100.78043		100.71258				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				100.73437		100.67061				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.98000	129.69894	2.98000	129.61106				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				100.57373		100.51102				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				100.56644		100.50454				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				100.56644		100.50454				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC221 On 20/05/2020 Spot Bond				100.41253		100.34443			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC227 On 10/09/2016 Spot Bond				99.94204		101.73269			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 16/09/2016 Spot Bond				101.65262		101.59282			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 30/03/2017 Spot Bond				101.77273		101.69462			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				101.88211		101.80582			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.55567		101.49003			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC232 On 15/07/2016 Spot Bond				101.07285		101.01066			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			3.84000	123.21765	3.84000	123.12177			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.88621		101.81263			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				99.93276		102.00085			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				100.96289		100.89351			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			3.51000	125.77930	3.51000	125.68872			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond				101.91984		101.84493			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			3.56000	125.41655	3.56000	125.32573			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			3.54000	125.56151	3.54000	125.47078			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.88000	131.01635	2.86000	130.96442			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			2.95000	142.09736	2.93000	142.03042			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.07597		100.99823			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.67594		101.61070			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				101.90727		101.83285			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				102.21835		102.13159			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				102.13850		102.05490			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				101.83602		101.76159			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96/ On 20/03/2017 Spot Bond				101.83392		101.75958			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				101.62142		101.56442			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	14.62843	100.00000	14.52238			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	51.95886	100.00000	51.57804			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	31.80050	100.00000	31.56995		80,000,000,000,000.00		800,000,000	400,000,000
Total FRD09U SPOT								80,000,000,000,000.00		800,000,000	400,000,000
Total For FRD09U								80,000,000,000,000.00		800,000,000	400,000,000
FRD11/ On 08/11/2016 Spot Bond			100.00000	34.75249	100.00000	34.42800			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	13.13021	100.00000	13.03502			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				101.54055		101.48606			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				102.10177		102.04354			0.00	0	209,550,000
Total FRJ17 SPOT									0.00	0	209,550,000
Total For FRJ17									0.00	0	209,550,000
FRJ18 On 21/02/2018 Spot Bond				101.29411		101.23277			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				100.92344		100.86255			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.65582		99.59534			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				99.72000		99.65898				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				100.41605		100.35181				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.20800	104.28088	2.18800	104.80301				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.56000	112.33507	2.56000	112.26272				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.95790		100.89704				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.28919	10.38000	101.20461				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.28919	10.38000	101.20461				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.99277		100.91571				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.70000	109.65398	2.70000	109.58212				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.65000	212.21899	2.65000	212.08053				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.67000	110.22197	2.67000	110.15002				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.68000	211.34991	2.68000	211.21153				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.06984		100.98881				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.44000	114.17877	2.44000	114.10634				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.76000	108.52849	2.76000	108.45685				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.09800		52.56500				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.86500	106.59213	2.86500	106.52088				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.80000	207.91698	2.80000	207.77881				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.85000	206.50680	2.85000	206.36873				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.37000	100.55560	2.37000	100.49239				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.88000	205.66631	2.88000	205.52833				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.14000	101.71489	3.14000	101.64464				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.01000	157.41822	3.01000	157.31095				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			3.59000	94.30455	3.59000	94.23602			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.00000	157.58307	3.00000	157.47581			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				102.21699		102.16110			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.06000	156.57216	3.06000	156.46161			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.39000	192.20269	3.39000	192.07243			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				81.48258		83.20239			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.52000	95.41294	3.52000	95.34414			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.49000	95.89284	3.49000	95.82392			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.30000	99.00151	3.30000	98.93188			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.87000	159.74463	2.87000	159.63758			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.16000	198.02150	3.16000	197.88416			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.50621		100.44971			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.27000	279.99741	2.26000	280.01313			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	282.09207	2.15000	282.11073			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	268.71428	2.87000	268.71462			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.64000	132.28670	2.64000	132.20066			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				100.92926		100.86400			0.00	81,295,200	40,647,600
Total FRS49 SPOT									0.00	81,295,200	40,647,600
Total For FRS49									0.00	81,295,200	40,647,600
FRS51 On 31/01/2022 Spot Bond			2.17000	131.80400	2.17000	131.72327			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.09892		101.03071			0.00	360,000,000	90,000,000
Total FRS56 SPOT									0.00	360,000,000	90,000,000
Total For FRS56									0.00	360,000,000	90,000,000
FRS59 On 07/10/2016 Spot Bond				101.34876		101.28303			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				100.76191		100.69570			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			2.54000	109.33051	2.54000	109.26028			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	27.66337	104.97509	27.45166			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	35.39729	101.07593	38.46611			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS74 On 14/06/2017 Spot Bond			100.44759	31.40552	100.44759	31.17693				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	37.00388	100.76967	36.73376				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.17000	119.96072	2.17000	119.88713				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			2.30000	115.54225	2.30000	115.47026				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.94962		98.94633				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			2.33000	115.24855	2.33000	115.17647				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				100.24215		100.16903				0.00	46,180,000	46,180,000
Total FRS88 SPOT										0.00	46,180,000	46,180,000
Total For FRS88										0.00	46,180,000	46,180,000
FRS90 On 07/12/2023 Spot Bond			2.36000	352.60286	2.35000	352.61978				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				100.59188		100.52725				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				100.24485		100.17827				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.50500	104.30128	7.51000	104.23376		711,398,950,000.00	94,790,000	47,395,000	
Total FRX16 SPOT								711,398,950,000.00	94,790,000	47,395,000	
Total For FRX16								711,398,950,000.00	94,790,000	47,395,000	
FRX17 On 15/09/2017 Spot Bond			8.18500	104.63783	8.19000	104.56021		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			8.50500	108.73990	8.49500	108.68934		314,132,175,000.00	36,935,000	2,018,467,500	
Total FRX18 SPOT								314,132,175,000.00	36,935,000	2,018,467,500	
Total For FRX18								314,132,175,000.00	36,935,000	2,018,467,500	
FRX19 On 15/11/2019 Spot Bond			9.14000	102.31070	9.13500	102.25325		7,334,683,652,000.00	802,481,800	1,162,790,900	
Total FRX19 SPOT								7,334,683,652,000.00	802,481,800	1,162,790,900	
Total For FRX19								7,334,683,652,000.00	802,481,800	1,162,790,900	
FRX20 On 01/10/2020 Spot Bond			9.41500	101.15853	9.41000	101.10178		0.00	0	20,000,000	
Total FRX20 SPOT								0.00	0	20,000,000	
Total For FRX20								0.00	0	20,000,000	
FRX23 On 28/02/2023 Spot Bond			10.15500	87.75151	10.15000	87.70321		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			10.21000	105.76561	10.20000	105.73966		14,013,833,516,000.00	1,372,559,600	686,279,800	
Total FRX24 SPOT								14,013,833,516,000.00	1,372,559,600	686,279,800	
Total For FRX24								14,013,833,516,000.00	1,372,559,600	686,279,800	
FRX26 On 01/10/2026 Spot Bond			10.67000	96.61863	10.67000	96.53633		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			10.96000	92.32134	10.95500	92.27456		0.00	0	3,000,000,000	
Total FRX30 SPOT								0.00	0	3,000,000,000	
Total For FRX30								0.00	0	3,000,000,000	
FRX31 On 21/02/2031 Spot Bond			11.08500	88.82864	11.08000	88.78389		33,255,000,000,000.00	3,000,000,000	1,500,000,000	
Total FRX31 SPOT								33,255,000,000,000.00	3,000,000,000	1,500,000,000	
Total For FRX31								33,255,000,000,000.00	3,000,000,000	1,500,000,000	
FRX45 On 14/04/2045 Spot Bond			10.42500	81.06208	10.42000	81.03121		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A3 On 20/03/2038 Spot Bond				101.49715		101.43898			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				101.51819		101.45919			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.57075		101.50967			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				101.65489		101.59048			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				101.71799		101.65108			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				101.99133		101.91358			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				100.36305		100.30323			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.22684		100.16618			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				100.37613		100.31412			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				100.39065		100.32621			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				100.40275		100.33628			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				100.45589		100.38050			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.35229	100.00000	2.33523				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	0.39465	100.00000	0.39179				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.40414	100.00000	10.32871				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	1.74552	100.00000	1.73287				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	0.29285	100.00000	0.29073				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4C1 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
FS4D1 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.20041		101.13677			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.59500	103.68551	9.59000	103.61315			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.26285		100.20208			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				100.27148		100.20870			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				100.27492		100.21134			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				100.29727		100.22852			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				100.32469		100.24958			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				100.34179		100.26271			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				100.49488		100.43989			0.00	0	0
Total GPT34 SPOT									0.00	0	0
Total For GPT34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB01 On 08/12/2019 Spot Bond			100.00000	10.11116	100.00000	10.03786			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.90754	100.00000	22.74145			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.74078	100.00000	12.64740			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.99286	100.00000	10.89022			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				100.86005		100.79813			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				100.89274		100.82845			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				100.93329		100.86604			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				100.98954		100.91821			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				100.81982		100.76060			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On 15/10/2015 Spot Bond				101.12063		101.05766			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.42504		102.28856			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				99.91967		99.85917			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.38341		100.31605			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				101.56165		101.49890			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001		24,840,000,000,000.00		248,400,000	248,400,000
Total GRX01U SPOT								24,840,000,000,000.00		248,400,000	248,400,000
Total For GRX01U								24,840,000,000,000.00		248,400,000	248,400,000
GSIZ16 On 23/09/2016 Spot Bond				101.94545		101.88022			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				100.93548		100.85726			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.07085	100.00000	9.99783			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				99.85895		99.79810			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				100.75187		100.68856			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				100.76037		100.69633			0.00	0	200,000,000
Total HILB04 SPOT									0.00	0	200,000,000
Total For HILB04									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC22 On 13/10/2015 Spot Bond				101.36130		101.30685			0.00	0	0
Total HILC22 SPOT									0.00	0	0
Total For HILC22									0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.56904		100.51397			0.00	0	0
Total HILC23 SPOT									0.00	0	0
Total For HILC23									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.73940	100.00000	10.59680			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	10.73940	100.00000	10.59680			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	11.39250	100.00000	11.24123			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	11.39250	100.00000	11.24123			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	12.25711	100.00000	12.09611			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	12.23220	100.00000	12.06978			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	13.25849	100.00000	13.08244			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.12938		101.06327			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				101.30391		101.23063			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				100.61660		100.54927			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	112.44700	10.00000	112.35900			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			9.47500	101.10054	9.47000	101.03094			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond				100.45107		100.37649			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.42455		100.35443			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			8.67000	105.22593	8.66500	105.17331		21,182,602,956,000.00	2,443,206,800	2,978,687,800	
Total HWAY20 SPOT								21,182,602,956,000.00	2,443,206,800	2,978,687,800	
Total For HWAY20								21,182,602,956,000.00	2,443,206,800	2,978,687,800	
HWAY2 On 07/12/2023 Spot Bond			2.04000	284.39859	2.03000	284.42048		0.00	0	2,300,000,000	
Total HWAY23 SPOT								0.00	0	2,300,000,000	
Total For HWAY23								0.00	0	2,300,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.02000	291.26216	2.01000	291.30508		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.89500	95.46934	9.89000	95.43481		4,676,064,318,000.00	472,568,400	2,307,184,200	
Total HWAY34 SPOT								4,676,064,318,000.00	472,568,400	2,307,184,200	
Total For HWAY34								4,676,064,318,000.00	472,568,400	2,307,184,200	
HWAY3 On 31/07/2035 Spot Bond			9.90500	95.29018	9.90000	95.25632		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	38.73758	100.00000	38.45673		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	93.31680	100.00000	92.61693		0.00	0	0	
Total HWF04U SPOT								0.00	0	0	
Total For HWF04U								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	42.71627	100.00000	42.40658		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	34.23029	100.00000	33.98212		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	112.44700	10.00000	112.35900		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	

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 31/01/2025 Spot Bond			1.69000	121.69944	1.69000	121.62961			3,263,705,354,000.00	1,931,186,600	41,235,793,300
Total I2025 SPOT									3,263,705,354,000.00	1,931,186,600	41,235,793,300
Total For I2025									3,263,705,354,000.00	1,931,186,600	41,235,793,300
I2033 On 28/02/2033 Spot Bond			1.79500	102.07734	1.79500	102.01766			62,427,946,000.00	34,778,800	3,200,000,000
Total I2033 SPOT									62,427,946,000.00	34,778,800	3,200,000,000
Total For I2033									62,427,946,000.00	34,778,800	3,200,000,000
I2038 On 31/01/2038 Spot Bond			1.94000	125.19137	1.94000	125.11699			78,990,204,000.00	40,716,600	168,951,263,200
Total I2038 SPOT									78,990,204,000.00	40,716,600	168,951,263,200
Total For I2038									78,990,204,000.00	40,716,600	168,951,263,200
I2046 On 31/03/2046 Spot Bond			1.99000	125.67253	1.96000	126.41744			4,054,470,178,000.00	2,037,422,200	71,376,191,400
Total I2046 SPOT									4,054,470,178,000.00	2,037,422,200	71,376,191,400
Total For I2046									4,054,470,178,000.00	2,037,422,200	71,376,191,400
I2050 On 31/12/2050 Spot Bond			2.02000	132.99725	2.00000	133.55860			13,416,550,332,000.00	6,641,856,600	86,228,851,900
Total I2050 SPOT									13,416,550,332,000.00	6,641,856,600	86,228,851,900
Total For I2050									13,416,550,332,000.00	6,641,856,600	86,228,851,900
IBL21 On 15/03/2016 Spot Bond			8.40500	100.35045	8.41000	105.02387			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			8.34500	103.45990	8.34000	108.38524			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			8.22500	100.48158	8.23000	100.41107			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				100.74662		100.68370			0.00	2,080,000,000	20,000,000
Total IBL33 SPOT									0.00	2,080,000,000	20,000,000
Total For IBL33									0.00	2,080,000,000	20,000,000
IBL34 On 31/01/2017 Spot Bond			1.72000	133.10376	1.70000	133.06365			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			2.24000	135.40668	2.24000	135.32297			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				101.90637		101.84618			0.00	11,086,000,000	5,543,000,000
Total IBL38 SPOT									0.00	11,086,000,000	5,543,000,000
Total For IBL38									0.00	11,086,000,000	5,543,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			8.46500	104.45273	8.46000	104.39319			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.41195		102.27331			0.00	20,000,000,000	10,000,000,000
Total IBL42 SPOT									0.00	20,000,000,000	10,000,000,000
Total For IBL42									0.00	20,000,000,000	10,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.53560		100.47930			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	112.44700	10.00000	112.35900			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			9.11500	98.57659	9.10500	98.53200			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			9.60000	92.84212	9.59500	92.78777		1,737,722,880,000.00	181,012,800	2,436,606,400	
Total IBL46 SPOT								1,737,722,880,000.00	181,012,800	2,436,606,400	
Total For IBL46								1,737,722,880,000.00	181,012,800	2,436,606,400	
IBL48 On 19/03/2016 Spot Bond				101.59232		101.53410			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			8.99500	99.42423	8.99000	99.36356		27,952,199,968,000.00	3,107,526,400	3,537,163,200	
Total IBL49 SPOT								27,952,199,968,000.00	3,107,526,400	3,537,163,200	
Total For IBL49								27,952,199,968,000.00	3,107,526,400	3,537,163,200	
IBL50 On 02/08/2020 Spot Bond			9.54000	99.18220	9.53500	99.12593			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				100.69861		100.63879			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				99.89385		99.83088			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			7.85000	100.22730	7.85500	100.16014			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.89500	98.85651	8.88500	98.81122			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.86106		100.79404			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				100.49960		100.44057			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			8.11500	101.10625	8.11000	101.04740			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			8.85500	101.54960	8.84500	101.50729			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			9.95500	102.25931	9.95000	102.20681			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				101.36823		101.30797			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				100.90344		100.84432			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				100.72747		100.66716			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				100.83120		100.77001			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				100.84740		100.78497			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				99.86193		99.80229			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL67 On 31/01/2022 Spot Bond			2.97000	129.77423	2.97000	129.68639			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.43654		101.37428			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	18.41131	100.00000	18.16948			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				100.40487		100.34166			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				100.41766		100.35241			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	0.01166	100.00000	0.01158			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				100.95554		100.89734			0.00	1,300,000,000	1,300,000,000
Total IDCG01 SPOT									0.00	1,300,000,000	1,300,000,000
Total For IDCG01									0.00	1,300,000,000	1,300,000,000
IDCG02 On 22/10/2018 Spot Bond				100.94009		100.87904			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			9.60500	98.10072	9.60000	98.04458			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				100.31199		100.24998			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.19653		100.13229			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	98.44057	10.28000	98.36016		11,421,421,296,000.00		1,111,033,200	555,516,600
Total IDCG06 SPOT								11,421,421,296,000.00		1,111,033,200	555,516,600
Total For IDCG06								11,421,421,296,000.00		1,111,033,200	555,516,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.51126	5.00000	100.47080				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.92076	5.00000	101.87951				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	99.92469	4.00000	99.89243				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	101.55945	4.00000	101.52649				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	66.09745	100.00000	65.61825				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	65.96477	100.00000	65.48653				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	65.96477	100.00000	65.48653				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	107.21967	9.20000	107.14065				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.51013		100.43802				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.17098	100.00000	7.11899				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				100.75070		100.66676				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	23.33341	100.00000	23.16424				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN272U On 10/11/2017 Spot Bond			100.00000	20.92174	100.00000	20.77006			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	1.86348	100.00000	1.85281			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.07945	100.00000	10.00637			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	9.71103	100.00000	9.64062			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	12.17706	100.00000	12.08878			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	9.60067	100.00000	9.53706			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	44.67236	100.00000	44.34848			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	10.51345	100.00000	10.40967			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	95.58861	100.00000	94.85519			0.00	0	0
Total IN307U SPOT									0.00	0	0
Total For IN307U									0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	95.68503	100.00000	94.95088			0.00	0	0
Total IN308U SPOT									0.00	0	0
Total For IN308U									0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	95.67327	100.00000	94.93921			0.00	0	0
Total IN309U SPOT									0.00	0	0
Total For IN309U									0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	96.26185	100.00000	95.52327			0.00	0	0
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN313U On 11/12/2018 Spot Bond			100.00000	13.51307	100.00000	13.38552				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	91.47603	100.00000	90.80833				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	91.02244	100.00000	90.34653				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	87.00301	100.00000	86.39883				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.76371	6.65000	99.74558				0.00	0	0
Total INA537 SPOT										0.00	0	0
Total For INA537										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.65000	99.89080	6.65000	99.87263				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.63694	6.65000	99.61886				0.00	0	0
Total INA539 SPOT										0.00	0	0
Total For INA539										0.00	0	0
INA540 On 29/09/2015 Spot Bond			6.65000	99.51049	6.65000	99.49245				0.00	0	0
Total INA540 SPOT										0.00	0	0
Total For INA540										0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.70000	99.37976	6.70000	99.36164				0.00	0	0
Total INA541 SPOT										0.00	0	0
Total For INA541										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.25302	6.70000	99.23494				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.80000	99.11368	6.80000	99.09538				0.00	0	0
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.80000	98.98574	6.80000	98.96748				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA547 On 10/11/2015 Spot Bond			6.80000	98.73084	6.80000	98.71268				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.47725	6.80000	98.45918				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			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.96184	102.61428	10.96128	102.52329				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			10.96184	102.08625	10.96128	101.99573				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				101.84343		101.77141				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				101.80812		101.73752				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	102.78189	6.50000	102.72802				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				101.86117		101.78571				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				101.71648		101.65265				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				101.07336		101.01338				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900				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				101.78694		101.71446				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.06454		100.00000				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.94514		99.89027				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.81608		99.76090				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	91.25000	100.00000	90.57072				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				101.39546		101.33888				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.91322		100.85806				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				102.31884		102.25616				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				100.75381		100.66753				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	90.79602	100.00000	90.12346				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02 On 13/04/2016 Spot Bond				101.17817		101.11441			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				101.19340		101.12881			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			8.40500	104.09954	8.41000	104.02190			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				101.40524		101.34241			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				101.43866		101.37433			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.46096		101.39564			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				101.10575		101.04360			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				101.16163		101.09635			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				101.12785		101.06447			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.73370		100.67867			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.95500	100.27429	9.95000	100.21596			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
IPL5 On 28/09/2015 Spot Bond				101.63673		101.58060			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			9.03500	105.69148	9.03000	105.62469			2,992,847,364,000.00	331,250,400	1,525,625,200
Total IPL6 SPOT												2,992,847,364,000.00	331,250,400	1,525,625,200
Total For IPL6												2,992,847,364,000.00	331,250,400	1,525,625,200
IPL7	On	05/04/2018	Spot Bond				101.31977		101.25657			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				101.27352		101.20810			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				99.69349		99.62785			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				103.05505		102.98713			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				99.99992		99.92984			0.00	0	0
Total IV016 SPOT												0.00	0	0
Total For IV016												0.00	0	0
IV017	On	31/01/2022	Spot Bond			2.92000	131.14017	2.92000	131.05194			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			3.56000	154.08069	3.56000	153.96887			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				101.58459		101.51315			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				101.32341		101.25184			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				101.21430		101.14152			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				99.84032		99.77145			0.00	0	0
Total IV025 SPOT												0.00	0	0
Total For IV025												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				99.64698		99.57287			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			3.69000	110.48005	3.69000	110.39889			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			3.69000	110.48005	3.69000	110.39889			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				99.90408		99.83194			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				100.23436		100.15774			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	11.18728	100.00000	11.04034			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.65500	111.75952	10.64500	111.68863		393,542,425,000.00		36,935,000	18,467,500
Total IV08 SPOT								393,542,425,000.00		36,935,000	18,467,500
Total For IV08								393,542,425,000.00		36,935,000	18,467,500
IV09 On 30/04/2018 Spot Bond				102.77690		102.69920			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			3.66000	147.12138	3.66000	147.01343			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.65000	99.92718	6.65000	99.98178			0.00	0	0
Total IVA537 SPOT									0.00	0	0
Total For IVA537									0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.65000	99.47442	6.65000	99.47442			0.00	0	0
Total IVA538 SPOT									0.00	0	0
Total For IVA538									0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.65000	99.34838	6.65000	99.34838			0.00	0	0
Total IVA539 SPOT									0.00	0	0
Total For IVA539									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA542 On 08/10/2015 Spot Bond			6.70000	99.21687	6.70000	99.21687			0.00	0	0
Total IVA542 SPOT									0.00	0	0
Total For IVA542									0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.70000	98.71348	6.70000	98.71348			0.00	0	0
Total IVA543 SPOT									0.00	0	0
Total For IVA543									0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.80000	98.56766	6.80000	98.56766			0.00	0	0
Total IVA544 SPOT									0.00	0	0
Total For IVA544									0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.80000	98.44112	6.80000	98.44112			0.00	0	0
Total IVA545 SPOT									0.00	0	0
Total For IVA545									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	98.69453	6.80000	98.67638			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			100.00000	80.75221	100.00000	80.21978			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.96136		100.90296			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				101.25976		101.19947			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				100.36170		100.30213			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				100.32103		100.25290			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				100.14860		100.08481			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				101.17866		101.11493			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				101.18628		101.12213			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				101.20151		101.13654			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				101.13297		101.07171			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				101.03507		100.97080			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				100.86914		100.80507			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				101.69731		101.63369			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.44280		100.38047			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.23679		100.17792			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.23453		100.17622			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				101.42924		101.36385			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				100.94616		100.88417				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				101.57707		101.51803				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				101.46230		101.39789				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				101.49991		101.43384				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				101.49991		101.43383				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			9.45500	100.79305	9.44500	100.74884				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	14.41873	100.00000	14.32372				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	12.56777	100.00000	12.47666				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.62500	99.91023	9.62000	99.85561				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				100.88521		100.81991				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				99.84933		101.58657				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				106.29671		106.23877				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC045 On 24/10/2015 Spot Bond				100.90947		100.84995			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.83978		101.77961			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.24500	102.72053	7.17500	102.67033			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.73461		100.66673			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				100.38355		100.31619			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.08298		100.02066			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				100.79555		100.72837			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				100.56937		100.50715			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				100.61961		100.55165			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.07727		100.01939			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				101.62809		101.56050			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				100.84203		100.78002			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC058 On 03/01/2018 Spot Bond				101.42733		101.36203			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				99.96103		99.90238			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				100.85605		100.78944			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				101.51646		101.44865			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				100.52707		100.46185			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				100.74006		100.66925			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.99959		100.92151			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.87709		100.81071			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.03288		100.96671			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	83.06998	100.00000	82.51121			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				101.96847		101.90278			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP001 On 13/06/2017 Spot Bond				100.01688		99.95472				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				99.84888		99.78370				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.93150				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.16634		100.09499				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				100.92689		100.84847				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				100.92207		100.83910				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	139.11088	8.83000	139.01292				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				101.50004		101.43935				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.85728		99.79217				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.11199		100.05497				0.00	12,000,000,000	6,000,000,000
Total LBK06 SPOT										0.00	12,000,000,000	6,000,000,000
Total For LBK06										0.00	12,000,000,000	6,000,000,000
LBK07 On 16/09/2017 Spot Bond				99.73003		101.51899				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				101.22659		101.16011			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			10.57000	99.46576	10.56500	99.39866			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	100.33552	9.71000	100.25799			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				100.82824		100.76383			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			9.06500	98.08859	9.06000	98.02631		214,840,500,000.00		23,700,000	3,280,000,000
Total LGL02 SPOT								214,840,500,000.00		23,700,000	3,280,000,000
Total For LGL02								214,840,500,000.00		23,700,000	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.19500	99.77681	9.19000	99.71432		31,125,008,796,000.00		3,384,992,800	2,392,496,400
Total LGL03 SPOT								31,125,008,796,000.00		3,384,992,800	2,392,496,400
Total For LGL03								31,125,008,796,000.00		3,384,992,800	2,392,496,400
LGL04 On 14/08/2020 Spot Bond			10.24000	96.50010	10.23500	96.44011		6,806,218,752,000.00		664,669,800	919,434,900
Total LGL04 SPOT								6,806,218,752,000.00		664,669,800	919,434,900
Total For LGL04								6,806,218,752,000.00		664,669,800	919,434,900
LGL05 On 12/12/2021 Spot Bond				99.84012		99.77125		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				99.79352		99.70467		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			8.26500	103.08577	8.19500	103.03662		0.00		0	1,040,000,000
Total LHL02 SPOT								0.00		0	1,040,000,000
Total For LHL02								0.00		0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				99.77493		99.67814		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LOM01 On 25/11/2019 Spot Bond				100.39244		100.30209		0.00		0	0
Total LOM01 SPOT								0.00		0	0
Total For LOM01								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFA1 On 17/11/2025 Spot Bond				100.39547		100.33021			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				100.40111		100.33404			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				100.42845		100.35679			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				100.48672		100.42806			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				99.86210		99.80313			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.94670		99.89341			0.00	0	0
Total MAQ072 SPOT									0.00	0	0
Total For MAQ072									0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				99.43665		99.38383			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.79700		98.74313			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.13175		100.07697			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.13265		100.07748			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				100.85026		100.80114			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				100.91570		100.86382			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				101.89491		101.80929			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.98252			0.00	0	0
Total MBC024 SPOT									0.00	0	0
Total For MBC024									0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.47436		99.42180			0.00	0	0
Total MBC025 SPOT									0.00	0	0
Total For MBC025									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.40397		101.34973			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.96411		101.90375			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.57321		101.37911			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.08017		100.02536			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				100.38779		100.32788			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				101.08180		101.02320			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				100.61784		100.55895			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				100.63130		100.57110			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 08/12/2015 Spot Bond				99.98164		99.92634			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 11/04/2016 Spot Bond				101.08729		101.02851			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				101.14771		101.08560			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				100.44440		100.38172			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.78225		100.72234			0.00	0	0
Total MBSA1 SPOT									0.00	0	0
Total For MBSA1									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	61.71339	100.00000	61.26597			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	30.64449	100.00000	30.42232			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	21.89804	100.00000	21.73928			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	21.98494	100.00000	21.82555			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	21.09687	100.00000	20.94391			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	34.48027	100.00000	34.23029			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				100.83113		100.76994			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			9.11500	103.29651	9.10500	103.25127		37,371,500,000.00		4,100,000	620,000,000
Total MBSA01 SPOT								37,371,500,000.00		4,100,000	620,000,000
Total For MBSA01								37,371,500,000.00		4,100,000	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			9.13500	102.81851	9.12500	102.77334			0.00	0	291,800,000
Total MBSA02 SPOT									0.00	0	291,800,000
Total For MBSA02									0.00	0	291,800,000
MEFSA On 05/10/2016 Spot Bond				103.17637		103.11024			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				101.27623		101.21138			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				101.33359		101.26595			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			8.28000	103.93962	8.27500	103.87563			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			9.10500	102.26239	9.09500	102.21655			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			9.88000	102.31447	9.87500	102.25730			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				101.50765		101.44906			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				101.56025		101.49958			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.92000	103.28307	9.91500	103.21720			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.41500	99.83774	7.34500	104.01975		1,148,340,288,000.00		154,867,200	2,547,433,600
Total MGL01 SPOT								1,148,340,288,000.00		154,867,200	2,547,433,600
Total For MGL01								1,148,340,288,000.00		154,867,200	2,547,433,600
MIIL02 On 31/05/2017 Spot Bond			9.20500	101.69405	9.20000	101.62691			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIP4C On 13/01/2016 Spot Bond				101.03569		100.97774			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				101.09806		101.03924			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				99.79869		101.64668			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			9.75500	101.03399	9.75000	105.99234		4,189,596,910,000.00	429,482,000	614,741,000	
Total MMIG02 SPOT								4,189,596,910,000.00	429,482,000	614,741,000	
Total For MMIG02								4,189,596,910,000.00	429,482,000	614,741,000	
MMIG0 On 01/06/2025 Spot Bond				99.39172		99.26918		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	99.72899	11.48000	99.63828		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			10.98500	100.15423	10.98000	100.09071		12,054,222,778,000.00	1,097,334,800	1,541,967,400	
Total MMIG05 SPOT								12,054,222,778,000.00	1,097,334,800	1,541,967,400	
Total For MMIG05								12,054,222,778,000.00	1,097,334,800	1,541,967,400	
MMS01 On 10/12/2016 Spot Bond			100.00000	40.66304	100.00000	40.36823		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			8.90500	101.61243	8.90000	101.54776		0.00	0	140,000,000	
Total MQB02 SPOT								0.00	0	140,000,000	
Total For MQB02								0.00	0	140,000,000	
MTN04 On 13/07/2017 Spot Bond			8.89500	103.58075	8.89000	103.51580		328,536,825,000.00	36,935,000	528,467,500	
Total MTN04 SPOT								328,536,825,000.00	36,935,000	528,467,500	
Total For MTN04								328,536,825,000.00	36,935,000	528,467,500	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.27548	100.89771	7.22231		0.00	0	0	
Total N4A211 SPOT								0.00	0	0	
Total For N4A211								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	7.36768	100.61875	7.31397		0.00	0	0	
Total N4A302 SPOT								0.00	0	0	
Total For N4A302								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.72310		101.66310			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				101.84569		101.78147			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				101.87020		101.80513			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				102.13728		102.06296			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				102.36008		102.27800			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	12.85158	100.00000	12.75841			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	13.75908	100.00000	13.65934			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			10.05500	93.42562	10.05000	93.37467		118,649,000,000.00		11,800,000	1,010,000,000
Total NAM01 SPOT								118,649,000,000.00		11,800,000	1,010,000,000
Total For NAM01								118,649,000,000.00		11,800,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.70500	101.39347	9.70000	101.33358		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NBK10I On 25/07/2016 Spot Bond			7.93000	99.96280	7.93500	99.89525		0.00		0	0
Total NBK10A SPOT								0.00		0	0
Total For NBK10A								0.00		0	0
NBK11I On 28/11/2020 Spot Bond			9.60000	99.70382	9.59500	99.64750		4,668,506,880,000.00		486,302,800	243,151,400
Total NBK11A SPOT								4,668,506,880,000.00		486,302,800	243,151,400
Total For NBK11A								4,668,506,880,000.00		486,302,800	243,151,400
NBK12I On 19/03/2021 Spot Bond			9.20500	105.12327	9.20000	105.06762		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0
NBK13I On 19/03/2024 Spot Bond			9.65500	104.97003	9.65000	104.91810		0.00		0	0
Total NBK13A SPOT								0.00		0	0
Total For NBK13A								0.00		0	0
NBK13I On 21/02/2017 Spot Bond				101.11072		101.05223		0.00		0	0
Total NBK13B SPOT								0.00		0	0
Total For NBK13B								0.00		0	0
NBK14I On 26/06/2021 Spot Bond			9.56500	100.64973	9.56000	100.59442		0.00		0	0
Total NBK14A SPOT								0.00		0	0
Total For NBK14A								0.00		0	0
NBK15I On 11/02/2022 Spot Bond			9.80500	95.87564	9.80000	95.82360		0.00		0	0
Total NBK15A SPOT								0.00		0	0
Total For NBK15A								0.00		0	0
NBK15I On 27/08/2017 Spot Bond				101.19393		101.13496		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			10.43000	94.79975	10.43000	94.72121		3,108,429,954,000.00		298,027,800	2,599,013,900
Total NBK16A SPOT								3,108,429,954,000.00		298,027,800	2,599,013,900
Total For NBK16A								3,108,429,954,000.00		298,027,800	2,599,013,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.70027		100.64128			0.00	10,000,000,000	5,000,000,000
Total NBK16B SPOT									0.00	10,000,000,000	5,000,000,000
Total For NBK16B									0.00	10,000,000,000	5,000,000,000
NBK17I On 22/04/2026 Spot Bond			10.61000	99.58149	10.61000	99.49714			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				100.27980		100.22219			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			9.55000	101.36877	9.54500	101.30989			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				101.29683		101.23857			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			9.95500	101.03303	9.95000	100.97652			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				100.99285		100.93261			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	100.72510	10.68000	100.63924		14,470,528,512,000.00	1,354,918,400	2,177,459,200	
Total NBK20A SPOT								14,470,528,512,000.00	1,354,918,400	2,177,459,200	
Total For NBK20A								14,470,528,512,000.00	1,354,918,400	2,177,459,200	
NBK20I On 25/06/2021 Spot Bond				101.49531		101.43219			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	99.71511	10.88000	99.62902			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.54183		100.48133			0.00	16,000,000,000	8,000,000,000
Total NBK21B SPOT									0.00	16,000,000,000	8,000,000,000
Total For NBK21B									0.00	16,000,000,000	8,000,000,000
NBK22I On 12/02/2018 Spot Bond				100.54417		100.48230			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				100.55820		100.49470			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				100.58690		100.52261			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				100.59659		100.52860			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				101.05466		100.98622			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				100.12448		100.01065			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.16500	105.10993	7.09500	105.05038		258,427,220,000.00		36,068,000	2,198,034,000
Total NBK2A SPOT								258,427,220,000.00		36,068,000	2,198,034,000
Total For NBK2A								258,427,220,000.00		36,068,000	2,198,034,000
NBK2B On 15/09/2015 Spot Bond				101.94983		101.89293		0.00	30,000,000,000	10,000,000,000	
Total NBK2B SPOT								0.00	30,000,000,000	10,000,000,000	
Total For NBK2B								0.00	30,000,000,000	10,000,000,000	
NBK3A On 09/09/2019 Spot Bond			9.18500	107.19223	9.17500	107.14822		25,600,487,110,000.00		2,787,206,000	5,857,453,000
Total NBK3A SPOT								25,600,487,110,000.00		2,787,206,000	5,857,453,000
Total For NBK3A								25,600,487,110,000.00		2,787,206,000	5,857,453,000
NBK4 On 28/10/2024 Spot Bond			11.00500	38.51072	11.00500	38.47768		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				101.10798		101.03919		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			7.97500	104.98837	7.98000	104.91879		0.00	0	0	
Total NBK9A SPOT								0.00	0	0	
Total For NBK9A								0.00	0	0	
NBK9B On 23/03/2016 Spot Bond				101.54173		101.48085		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 30/11/2015 Spot Bond				98.44777		98.39234				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.01984		100.03949				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				100.92410		100.85927				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				100.88534		100.82005				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				94.97461		94.91728				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				100.47573		100.40869				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				101.62860		101.56522				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				101.55881		101.50183				0.00	200,000,000	200,000,000
Total NCLN76 SPOT										0.00	200,000,000	200,000,000
Total For NCLN76										0.00	200,000,000	200,000,000
NCLN7 On 09/10/2017 Spot Bond				101.87468		101.81095				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				101.49289		101.43488				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				101.47957		101.41948				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				101.47853		101.41846			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.78594		100.72507			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				101.70398		101.63487			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	107.66804	10.17500	107.58096			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				101.69350		101.62480			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	106.49292	10.21000	106.40651			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				101.70398		101.63487			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				101.53202		101.46982			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				101.64560		101.58212			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				101.72076		101.65096			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				101.74171		101.67108			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.10624		100.04247			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				101.27201		101.20790			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.39312		101.32446			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.76500	99.78771	7.69500	104.98228		589,172,481,000.00		75,875,400	37,937,700
Total NED11 SPOT								589,172,481,000.00		75,875,400	37,937,700
Total For NED11								589,172,481,000.00		75,875,400	37,937,700
NED13 On 25/07/2023 Spot Bond				101.04932		100.97547		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				98.87881		98.80343		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			10.31500	104.85140	10.30500	104.79451		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				98.65204		100.03935		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				103.36787		103.29341		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				101.26616		101.19161		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				101.80066		101.71925		0.00		0	0
Total NED19 SPOT								0.00		0	0
Total For NED19								0.00		0	0
NED20 On 01/07/2025 Spot Bond			11.47000	101.41679	11.46500	101.34319		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				101.14267		101.08796		0.00		0	0
Total NED9 SPOT								0.00		0	0
Total For NED9								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	119.63583	9.44500	119.54586				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900				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			2.17000	173.84678	2.16000	173.76138				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			2.55000	113.12008	2.55000	113.04733				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	189.92835	3.45000	189.80981				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			2.94000	109.45421	2.94000	109.38038				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			3.15000	144.65414	3.15000	144.55393				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			3.06000	156.57216	3.06000	156.46161				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			8.97000	102.59952	8.96500	102.54578				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			9.60000	103.58163	9.59500	103.52071				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2016 Spot Bond				100.78718		100.33455				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.27759		100.21879				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.28709		100.22626				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.28142		100.22180				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				100.29806		100.23488				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			9.80000	104.52711	9.79500	104.46965				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				100.29276		100.23072				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				100.28899		100.22775				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				100.31420		100.24753				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			10.00000	103.57066	9.99500	103.50626				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				100.29654		100.23369				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				100.29844		100.23518				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2052 Spot Bond				100.33041		100.26026			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				100.36806		100.28983			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.34516		100.27185			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				100.30411		100.23963			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			8.90500	112.49276	8.89500	112.44168		1,323,348,897,000.00	148,607,400	674,303,700	
Total NRA018 SPOT								1,323,348,897,000.00	148,607,400	674,303,700	
Total For NRA018								1,323,348,897,000.00	148,607,400	674,303,700	
NRA02: On 31/10/2022 Spot Bond			9.65500	117.47460	9.65000	117.41193		11,845,252,198,000.00	1,226,851,600	1,213,425,800	
Total NRA022 SPOT								11,845,252,198,000.00	1,226,851,600	1,213,425,800	
Total For NRA022								11,845,252,198,000.00	1,226,851,600	1,213,425,800	
NRA02: On 31/05/2023 Spot Bond			2.06500	177.52577	2.05500	177.53385		0.00	0	8,700,000,000	
Total NRA023 SPOT								0.00	0	8,700,000,000	
Total For NRA023								0.00	0	8,700,000,000	
NRA02: On 30/11/2028 Spot Bond			10.68000	114.26296	10.68000	114.16556		901,804,248,000.00	84,438,600	2,562,219,300	
Total NRA028 SPOT								901,804,248,000.00	84,438,600	2,562,219,300	
Total For NRA028								901,804,248,000.00	84,438,600	2,562,219,300	
NTC12 On 25/08/2016 Spot Bond				100.97533		100.91401		0.00	0	100,000,000	
Total NTC12 SPOT								0.00	0	100,000,000	
Total For NTC12								0.00	0	100,000,000	
NTC16 On 22/03/2018 Spot Bond				101.65830		101.59459		0.00	0	0	
Total NTC16 SPOT								0.00	0	0	
Total For NTC16								0.00	0	0	
NTC17 On 27/02/2017 Spot Bond				100.09055		100.02769		0.00	0	0	
Total NTC17 SPOT								0.00	0	0	
Total For NTC17								0.00	0	0	
NTC18 On 27/02/2019 Spot Bond				100.08735		100.02293		0.00	0	0	
Total NTC18 SPOT								0.00	0	0	
Total For NTC18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond				100.94636		100.87987			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.24482		100.17090			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.30174		100.21103			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.74954	100.00000	16.62811			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A1 On 18/10/2015 Spot Bond			100.00000	91.24550	100.00000	90.57622			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.25500	103.43205	7.18500	103.38142			0.00	0	5,200,000,000
Total OML01 SPOT									0.00	0	5,200,000,000
Total For OML01									0.00	0	5,200,000,000
OML02 On 21/11/2024 Spot Bond				100.22214		100.15227			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			10.12000	99.64986	10.11500	99.58627			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				102.03230		101.96306			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.28500	102.68959	10.28000	102.62324		418,060,566,000.00	40,647,600	1,520,323,800	
Total OML05 SPOT								418,060,566,000.00	40,647,600	1,520,323,800	
Total For OML05								418,060,566,000.00	40,647,600	1,520,323,800	
OML06 On 19/03/2027 Spot Bond			10.83500	102.44771	10.83000	102.38229		0.00	0	1,500,000,000	
Total OML06 SPOT								0.00	0	1,500,000,000	
Total For OML06								0.00	0	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.43000	102.39557	11.43000	102.30283		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2 On 31/07/2016 Spot Bond			100.00000	56.14331	100.00000	55.73627			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				101.11000		101.09000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00003		99.94243			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.66309		100.60424			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.51339		100.45150			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.09698	100.00000	69.57638			0.00	11,000,000,000	5,500,000,000
Total PMM20 SPOT									0.00	11,000,000,000	5,500,000,000
Total For PMM20									0.00	11,000,000,000	5,500,000,000
PMM21 On 02/09/2016 Spot Bond				100.10312	100.00000	49.10229			0.00	22,708,900,000	9,500,000,000
Total PMM21 SPOT									0.00	22,708,900,000	9,500,000,000
Total For PMM21									0.00	22,708,900,000	9,500,000,000
PPC00 On 28/03/2016 Spot Bond				101.49600		101.43569			0.00	460,000,000	115,000,000
Total PPC001 SPOT									0.00	460,000,000	115,000,000
Total For PPC001									0.00	460,000,000	115,000,000
PPC00 On 31/12/2018 Spot Bond				100.90223		100.83759			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				100.99044		100.92710			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			9.85500	101.84275	9.85000	101.78468			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				100.87800		100.81643			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.88823		100.82592			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				100.91095		100.84701			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.00860		100.93760			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.03129		100.95865			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				100.78985		100.72013			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.25000	43.53386	8.25000	43.50502			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.26500	99.86287	6.19500	106.55107		20,551,032,512,500.00	3,280,292,500	110,923,856,400	
Total R158 SPOT								20,551,032,512,500.00	3,280,292,500	110,923,856,400	
Total For R158								20,551,032,512,500.00	3,280,292,500	110,923,856,400	
R158P On 15/09/2015 Spot Bond			6.80500	99.85107	6.81000	99.79519		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.90500	106.11182	6.91000	112.78430		085,039,019,658,000.00	157,138,163,600	238,669,081,800	
Total R159 SPOT								15,039,019,658,000.00	157,138,163,600	238,669,081,800	
Total For R159								15,039,019,658,000.00	157,138,163,600	238,669,081,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P On 15/09/2016 Spot Bond			6.73500	93.45587	6.74000	93.40076			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	117.09721	8.43000	117.01797		490,303,791,707,000.00	1,600,273,284,900	1,684,791,577,700	
Total R186 SPOT								10,303,791,707,000.00	600,273,284,900	684,791,577,700	
Total For R186								10,303,791,707,000.00	600,273,284,900	684,791,577,700	
R187P On 21/12/2026 Spot Bond			8.17000	40.50270	8.17000	40.47612		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	37.74069	8.09000	37.71616		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			1.66000	291.85286	1.65000	291.88531		4,783,897,228,000.00	2,881,865,800	18,289,132,900	
Total R197 SPOT								4,783,897,228,000.00	2,881,865,800	18,289,132,900	
Total For R197								4,783,897,228,000.00	2,881,865,800	18,289,132,900	
R202 On 07/12/2033 Spot Bond			1.85000	237.08712	1.85000	236.94782		4,039,060,600,000.00	2,183,276,000	259,423,529,400	
Total R202 SPOT								4,039,060,600,000.00	2,183,276,000	259,423,529,400	
Total For R202								4,039,060,600,000.00	2,183,276,000	259,423,529,400	
R2023 On 28/02/2023 Spot Bond			8.25500	97.36966	8.25000	97.33145		561,720,270,047,500.00	673,739,584,500	342,405,245,000	
Total R2023 SPOT								1,720,270,047,500.00	673,739,584,500	342,405,245,000	
Total For R2023								1,720,270,047,500.00	673,739,584,500	342,405,245,000	
R203 On 15/09/2017 Spot Bond			7.34500	101.49600	7.34000	105.56182		868,560,614,560,500.00	662,840,110,900	1,694,014,751,700	
Total R203 SPOT								8,560,614,560,500.00	662,840,110,900	694,014,751,700	
Total For R203								8,560,614,560,500.00	662,840,110,900	694,014,751,700	
R2030 On 31/01/2030 Spot Bond			8.82000	94.19841	8.81500	94.17061		927,285,302,850,000.00	445,270,442,500	639,664,452,800	
Total R2030 SPOT								7,285,302,850,000.00	445,270,442,500	639,664,452,800	
Total For R2030								7,285,302,850,000.00	445,270,442,500	639,664,452,800	
R2032 On 31/03/2032 Spot Bond			8.91000	97.93755	8.90500	97.90870		145,656,211,632,000.00	353,047,835,200	490,952,132,400	
Total R2032 SPOT								15,656,211,632,000.00	353,047,835,200	490,952,132,400	
Total For R2032								15,656,211,632,000.00	353,047,835,200	490,952,132,400	
R2035 On 28/02/2035 Spot Bond			8.99500	99.07426	8.98500	99.09250		529,347,890,000,000.00	170,022,000,000	110,628,000,000	
Total R2035 SPOT								29,347,890,000,000.00	170,022,000,000	110,628,000,000	
Total For R2035								29,347,890,000,000.00	170,022,000,000	110,628,000,000	
R2037 On 31/01/2037 Spot Bond			9.01000	96.06088	9.00000	96.08257		524,597,823,605,000.00	613,162,910,500	508,743,996,100	
Total R2037 SPOT								24,597,823,605,000.00	613,162,910,500	508,743,996,100	
Total For R2037								24,597,823,605,000.00	613,162,910,500	508,743,996,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.68500	102.58634	7.67500	102.55177			125,104,104,447,500.00	276,526,233,500	547,681,179,100
Total R204 SPOT									15,104,104,447,500.00	276,526,233,500	547,681,179,100
Total For R204									15,104,104,447,500.00	276,526,233,500	547,681,179,100
R2044 On 31/01/2044 Spot Bond			9.05500	97.79185	9.04500	97.82020			608,646,470,898,000.00	288,089,063,600	602,580,450,100
Total R2044 SPOT									18,646,470,898,000.00	288,089,063,600	602,580,450,100
Total For R2044									18,646,470,898,000.00	288,089,063,600	602,580,450,100
R2048 On 28/02/2048 Spot Bond			9.03500	97.19003	9.03000	97.16974			455,768,072,842,500.00	271,806,095,500	521,545,189,200
Total R2048 SPOT									15,768,072,842,500.00	271,806,095,500	521,545,189,200
Total For R2048									15,768,072,842,500.00	271,806,095,500	521,545,189,200
R207 On 15/01/2020 Spot Bond			7.92000	98.62228	7.91500	98.57774			994,629,277,024,000.00	378,109,757,200	671,541,204,900
Total R207 SPOT									14,629,277,024,000.00	378,109,757,200	671,541,204,900
Total For R207									14,629,277,024,000.00	378,109,757,200	671,541,204,900
R208 On 31/03/2021 Spot Bond			8.05500	97.18377	8.05000	97.14220			885,367,359,506,500.00	358,208,238,300	726,998,498,400
Total R208 SPOT									15,367,359,506,500.00	358,208,238,300	726,998,498,400
Total For R208									15,367,359,506,500.00	358,208,238,300	726,998,498,400
R209 On 31/03/2036 Spot Bond			8.94500	77.57933	8.94000	77.56123			316,625,216,348,000.00	594,368,386,400	695,133,007,200
Total R209 SPOT									16,625,216,348,000.00	594,368,386,400	695,133,007,200
Total For R209									16,625,216,348,000.00	594,368,386,400	695,133,007,200
R210 On 31/03/2028 Spot Bond			1.66000	181.60219	1.66000	181.49829			8,263,202,448,000.00	4,977,832,800	44,127,242,800
Total R210 SPOT									8,263,202,448,000.00	4,977,832,800	44,127,242,800
Total For R210									8,263,202,448,000.00	4,977,832,800	44,127,242,800
R211 On 31/01/2017 Spot Bond			1.02000	134.38551	1.00000	134.35276			17,333,268,000.00	16,993,400	55,289,079,900
Total R211 SPOT									17,333,268,000.00	16,993,400	55,289,079,900
Total For R211									17,333,268,000.00	16,993,400	55,289,079,900
R212 On 31/01/2022 Spot Bond			1.67000	139.99835	1.67000	139.91824			41,331,498,000.00	24,749,400	160,090,270,800
Total R212 SPOT									41,331,498,000.00	24,749,400	160,090,270,800
Total For R212									41,331,498,000.00	24,749,400	160,090,270,800
R213 On 28/02/2031 Spot Bond			8.84500	84.73604	8.84000	84.71237			223,187,653,865,500.00	703,582,549,900	495,430,864,700
Total R213 SPOT									13,187,653,865,500.00	703,582,549,900	495,430,864,700
Total For R213									13,187,653,865,500.00	703,582,549,900	495,430,864,700
R214 On 28/02/2041 Spot Bond			8.97500	75.49086	8.97000	75.47560			781,266,147,575,000.00	644,152,217,000	773,295,519,600
Total R214 SPOT									11,266,147,575,000.00	644,152,217,000	773,295,519,600
Total For R214									11,266,147,575,000.00	644,152,217,000	773,295,519,600
R228C On 15/09/2015 Spot Bond			6.80500	99.85107	6.81000	99.79519			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C On 15/03/2016 Spot Bond			6.72500	96.60787	6.73000	96.55332			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			6.73500	93.45587	6.74000	93.40076			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			6.74500	98.09659	6.75000	98.04185			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			6.72500	94.92835	6.73000	94.87325			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			6.78500	91.77165	6.79000	91.71573			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.32000	87.94459	7.31500	87.90039			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			7.37000	84.74595	7.36500	84.70506			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			7.69000	81.03460	7.68000	81.00629			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			7.67000	78.08360	7.66000	78.06021			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			7.65000	75.25456	7.64000	75.23577			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			7.64000	72.51206	7.63000	72.49750			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			7.88000	69.07584	7.87500	69.04802			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C On 21/12/2020 Spot Bond			7.86000	66.52506	7.85500	66.49997			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			7.97500	63.60104	7.97000	63.57800			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			7.94500	61.27324	7.94000	61.25266			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			7.91500	59.04768	7.91000	59.02942			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			7.88500	56.91941	7.88000	56.90330			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.84500	54.92483	7.84000	54.91079			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			7.80500	53.02059	7.80000	53.00848			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	48.65143	8.37000	48.61874			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	46.86396	8.33000	46.83262			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	45.15954	8.29000	45.12948			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	43.53386	8.25000	43.50502			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	41.98285	8.21000	41.95518			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C On 21/12/2026 Spot Bond			8.17000	40.50270	8.17000	40.47612			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	39.08978	8.13000	39.06426			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	37.74069	8.09000	37.71616			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				102.63337		102.56283			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				103.42097		103.34548			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.26326		102.19202			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				99.93075		102.05967			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	29.14906	100.00000	28.93773			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	23.39007	100.00000	23.22049			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	34.48083	100.00000	34.23083			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	87.27120	100.00000	86.66091			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	45.45925	100.00000	47.14587			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.56494	100.00000	19.42310			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	28.27826	100.00000	28.05281			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	8.56294	100.00000	8.48875			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	15.61986	100.00000	15.49533			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	12.65493	100.00000	12.55404			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.73548	100.00000	9.65787			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				99.91861		99.85731			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				101.73838		101.67913			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				100.23889		100.17392			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				100.25068		100.18248			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.25860		100.19934			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				103.25993		103.20137			0.00	0	0
Total RDFC21 SPOT									0.00	0	0
Total For RDFC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 24/03/2016 Spot Bond				101.49606		101.43456			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.24767		100.19040			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.25768		100.19810			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				100.82000		100.76009			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.38140		100.31445			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.33942		100.28269			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				101.00788		100.94523			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				99.80285		102.51473			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.20542		100.11728			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	20.24846	100.00000	20.10005			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	12.88399	100.00000	12.78957			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	9.89904	100.00000	9.82648			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	8.75711	100.00000	8.69292			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.21985		101.15647			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				100.73073		100.66532			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00787		99.94798			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				101.31963		101.25838			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.21129		100.14746			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				99.99987		99.93784			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.27754		101.21793			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.02778		100.96389			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				90.37939		90.21633			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				84.70625		84.57594			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				95.36653		95.16518			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				94.79815		94.58658			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				102.13353		102.04103			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				85.20189		85.07920			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				97.35165		97.18870			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	102.89255	12.35000	102.79208			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	15.46430	100.00000	15.35218			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.32729		100.25807			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	8.73865	100.00000	8.67460			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	38.08543	100.00000	37.80931			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	87.20379	100.00000	86.58824			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.90747	100.00000	13.80664			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	41.11294	100.00000	40.81488			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				105.02295		104.88184			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				59.89534		59.76671			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			9.42500	106.10180	9.42000	106.04353		3,378,579,750,000.00	358,470,000	946,485,000	
Total RW21 SPOT								3,378,579,750,000.00	358,470,000	946,485,000	
Total For RW21								3,378,579,750,000.00	358,470,000	946,485,000	
RW23 On 10/12/2023 Spot Bond			9.77500	100.80605	9.77000	100.75487		6,440,452,295,000.00	658,869,800	329,434,900	
Total RW23 SPOT								6,440,452,295,000.00	658,869,800	329,434,900	
Total For RW23								6,440,452,295,000.00	658,869,800	329,434,900	
RW28 On 10/12/2028 Spot Bond			10.10500	103.47020	10.10000	103.42301		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				97.95704		97.94496		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			8.10500	106.16548	8.11000	106.09089		3,794,367,097,000.00	468,151,400	234,075,700	
Total SBK12 SPOT								3,794,367,097,000.00	468,151,400	234,075,700	
Total For SBK12								3,794,367,097,000.00	468,151,400	234,075,700	
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.44700	10.00000	112.35900		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				101.30418		100.14301		0.00	260,000,000	65,000,000	
Total SBK13 SPOT								0.00	260,000,000	65,000,000	
Total For SBK13								0.00	260,000,000	65,000,000	
SBK14 On 01/12/2017 Spot Bond			9.59500	102.68627	9.59000	102.61732		11,195,720,417,000.00	1,166,828,600	583,414,300	
Total SBK14 SPOT								11,195,720,417,000.00	1,166,828,600	583,414,300	
Total For SBK14								11,195,720,417,000.00	1,166,828,600	583,414,300	
SBK15 On 23/01/2022 Spot Bond				101.66625		101.60226		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				99.15929		101.16169			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				99.95346		99.88261			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				98.70946		98.63665			0.00	480,000,000	120,000,000
Total SBK18 SPOT									0.00	480,000,000	120,000,000
Total For SBK18									0.00	480,000,000	120,000,000
SBK19 On 24/10/2019 Spot Bond				101.05587		100.98649			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				100.04756		100.05028			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				101.08457		101.00618			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				100.44915		100.36897			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.85500	101.82184	11.85000	101.74885			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.18500	101.65492	9.17500	101.60254		7,972,506,520,000.00		867,992,000	2,813,996,000
Total SBK9 SPOT								7,972,506,520,000.00		867,992,000	2,813,996,000
Total For SBK9								7,972,506,520,000.00		867,992,000	2,813,996,000
SBN27 On 15/09/2015 Spot Bond			7.75500	99.83032	7.68500	106.50334			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.22500	99.82005	8.23000	106.48589			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.51500	99.83556	7.44500	106.51102			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			8.74500	98.92519	8.74000	102.97971			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.66000	99.83239	7.59000	106.50638			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.26500	99.81918	8.27000	106.48461			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				99.84174		101.66400			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				101.43639		101.37067			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			8.18500	105.39966	8.18000	105.34010		2,301,513,958,000.00	281,186,800	670,593,400	
Total SBS13 SPOT								2,301,513,958,000.00	281,186,800	670,593,400	
Total For SBS13								2,301,513,958,000.00	281,186,800	670,593,400	
SBS15 On 26/04/2016 Spot Bond				101.26406		101.16042			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				101.61223		101.54937			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				102.76260		102.69843			0.00	0	500,000,000
Total SBS18 SPOT									0.00	0	500,000,000
Total For SBS18									0.00	0	500,000,000
SBS19 On 23/06/2021 Spot Bond			9.81500	103.66827	9.81000	103.60884			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	101.32412	10.33000	101.24096		8,335,921,592,000.00	806,962,400	403,481,200	
Total SBS20 SPOT								8,335,921,592,000.00	806,962,400	403,481,200	
Total For SBS20								8,335,921,592,000.00	806,962,400	403,481,200	
SBS21 On 15/05/2026 Spot Bond				100.49364		100.42400			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.37684		100.31390			0.00	5,880,000,000	80,000,000
Total SBS23 SPOT									0.00	5,880,000,000	80,000,000
Total For SBS23									0.00	5,880,000,000	80,000,000
SBS24 On 24/05/2019 Spot Bond				101.28283		101.21951			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			8.95500	102.26771	8.94500	102.22573		73,561,447,485,000.00	8,214,567,000	7,527,283,500	
Total SBS25 SPOT								'3,561,447,485,000.00	8,214,567,000	7,527,283,500	
Total For SBS25								'3,561,447,485,000.00	8,214,567,000	7,527,283,500	
SBS26 On 28/02/2017 Spot Bond			100.00000	30.28980	100.00000	30.09022		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			9.79500	102.38070	9.79000	102.32960		17,727,706,035,000.00	1,809,873,000	3,474,936,500	
Total SBS27 SPOT								17,727,706,035,000.00	1,809,873,000	3,474,936,500	
Total For SBS27								17,727,706,035,000.00	1,809,873,000	3,474,936,500	
SBS28 On 23/04/2017 Spot Bond				100.68913		100.62983		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			8.98500	101.11744	8.97500	101.07586		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	88.64491	10.34000	88.57209		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				98.78483		98.72588		0.00	0	7,020,000,000	
Total SBS30 SPOT								0.00	0	7,020,000,000	
Total For SBS30								0.00	0	7,020,000,000	
SBS31 On 27/06/2027 Spot Bond			10.08000	100.28983	10.08000	100.20901		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				101.58802		101.52856		0.00	0	0	
Total SBS32 SPOT								0.00	0	0	
Total For SBS32								0.00	0	0	
SBS33 On 19/09/2019 Spot Bond				101.63174		101.57062		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			10.23000	103.95819	10.23000	103.87368			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				100.91750		100.85656			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				100.76240		100.69945			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			9.26000	96.29989	9.25500	96.24610			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			10.38000	93.34540	10.38000	93.26842			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			11.19500	90.53444	11.19000	90.48665			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			9.82500	97.05737	9.82000	97.00352		14,276,666,235,000.00		1,453,095,800	1,306,547,900
Total SBS4 SPOT								14,276,666,235,000.00		1,453,095,800	1,306,547,900
Total For SBS4								14,276,666,235,000.00		1,453,095,800	1,306,547,900
SBS9 On 07/07/2016 Spot Bond			7.49500	105.00861	7.69000	104.78544		185,776,691,250,000.00		24,786,750,000	12,592,250,000
Total SBS9 SPOT								185,776,691,250,000.00		24,786,750,000	12,592,250,000
Total For SBS9								185,776,691,250,000.00		24,786,750,000	12,592,250,000
SBSI11 On 07/12/2023 Spot Bond			2.27000	279.99741	2.26000	280.01313		0.00		0	0
Total SBSI11 SPOT								0.00		0	0
Total For SBSI11								0.00		0	0
SBSI12 On 31/01/2017 Spot Bond			1.63000	133.26761	1.61000	133.22844		0.00		0	100,000,000
Total SBSI12 SPOT								0.00		0	100,000,000
Total For SBSI12								0.00		0	100,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	26.27624	100.00000	26.08573		0.00		0	0
Total SCM10U SPOT								0.00		0	0
Total For SCM10U								0.00		0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2A2U SPOT								0.00		0	0
Total For SF2A2U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
SGI002 On 10/07/2017 Spot Bond				101.15150		101.09046				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	40.17288	100.00000	39.88163				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			2.29000	132.07239	2.27000	132.02641				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	102.78189	6.50000	102.72802				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				100.90069		100.83986				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				102.90869		102.84402				0.00	1,840,000,000	810,000,000
Total SHS04 SPOT										0.00	1,840,000,000	810,000,000
Total For SHS04										0.00	1,840,000,000	810,000,000
SHS05 On 29/06/2017 Spot Bond			8.84500	101.49554	8.84000	101.43178				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.96767		100.90475				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				101.36484		101.30222			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				101.53622		101.47385			0.00	800,000,000	200,000,000
Total SHS08 SPOT									0.00	800,000,000	200,000,000
Total For SHS08									0.00	800,000,000	200,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	34.31342	100.00000	34.06464			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	112.44700	10.00000	112.35900			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				99.85716		99.79552			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.41221		102.29705			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	60.67445	100.00000	60.23456			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	47.14260	100.00000	46.80081			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	39.04821	100.00000	38.76511			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			9.68500	100.76753	9.68000	100.69888			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.10165		101.03134			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				100.32069		100.25255			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS23 On 29/06/2018 Spot Bond				101.49380		101.42906			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				101.55094		101.48371			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			9.95500	101.38327	9.95000	101.32129		58,734,500,000.00		5,900,000	7,600,000
Total SHS25 SPOT								58,734,500,000.00		5,900,000	7,600,000
Total For SHS25								58,734,500,000.00		5,900,000	7,600,000
SHS26 On 29/06/2020 Spot Bond				101.51260		101.44415			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			8.15500	101.90670	8.16000	101.83580		574,345,233,000.00		70,428,600	1,175,214,300
Total SLI2 SPOT								574,345,233,000.00		70,428,600	1,175,214,300
Total For SLI2								574,345,233,000.00		70,428,600	1,175,214,300
SLI3 On 15/08/2018 Spot Bond			9.33500	98.93374	9.32500	98.88518			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			8.74500	103.04252	8.74000	102.97971			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.36068		100.29737			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				100.72164		100.65930			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				100.34613		100.28488			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				100.35515		100.29229			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				100.36426		100.29484			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01 On 28/06/2016 Spot Bond			8.44500	102.74951	8.44000	102.68377			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				101.20450		101.14511			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				101.10660		101.04320			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.64500	97.37001	9.64000	97.31248		230,515,500,000.00		23,900,000	1,060,000,000
Total SSA06 SPOT								230,515,500,000.00		23,900,000	1,060,000,000
Total For SSA06								230,515,500,000.00		23,900,000	1,060,000,000
SSN001 On 01/03/2017 Spot Bond				100.13584		100.01644			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				101.65796		101.58912			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.95258		100.88571			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.62500	90.77821	9.62000	90.72785			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.62500	90.77821	9.62000	90.72785			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.34000	93.70881	9.33500	93.65589			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				101.78522		101.71944			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.22500	99.87010	8.22000	103.92875		1,645,000,000,000.00		200,000,000	200,000,000
Total SSN009 SPOT								1,645,000,000,000.00		200,000,000	200,000,000
Total For SSN009								1,645,000,000,000.00		200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			2.44000	114.17877	2.44000	114.10634			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.99500	98.90542	8.98500	98.86164		2,698,500,000,000.00		300,000,000	300,000,000
Total SSN012 SPOT								2,698,500,000,000.00		300,000,000	300,000,000
Total For SSN012								2,698,500,000,000.00		300,000,000	300,000,000
SSN01: On 26/08/2018 Spot Bond			8.50000	100.27464	8.50000	100.20592			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	102.40097	10.47000	102.31534			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				100.01513		100.03759			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			10.71500	72.35089	10.71000	72.31783			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				101.03091		100.96545			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				101.06640		101.00341			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				101.65186		101.58456			0.00	360,000,000	90,000,000
Total SSN027 SPOT									0.00	360,000,000	90,000,000
Total For SSN027									0.00	360,000,000	90,000,000
SSN02: On 16/10/2019 Spot Bond				101.19203		101.12178			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				99.45355		99.37598			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				100.30392		100.23863			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.77312		101.74925			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.02720		100.04229			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SY124E On 08/09/2015 Spot Bond				99.98216		99.92865			0.00	0	0
Total SY1248 SPOT									0.00	0	0
Total For SY1248									0.00	0	0
SY124E On 10/09/2015 Spot Bond				99.94679		99.89358			0.00	0	0
Total SY1249 SPOT									0.00	0	0
Total For SY1249									0.00	0	0
SY125C On 16/09/2015 Spot Bond				99.84149		99.78866			0.00	0	0
Total SY1250 SPOT									0.00	0	0
Total For SY1250									0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.23414		99.18071			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0
SY1254 On 27/10/2015 Spot Bond				99.08998		99.03538			0.00	0	0
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0
SY125E On 28/10/2015 Spot Bond				99.07128		99.01665			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY125E On 03/11/2015 Spot Bond				98.96183		98.90718			0.00	0	0
Total SY1256 SPOT									0.00	0	0
Total For SY1256									0.00	0	0
SY1257 On 16/11/2015 Spot Bond				98.73223		98.67790			0.00	0	0
Total SY1257 SPOT									0.00	0	0
Total For SY1257									0.00	0	0
SY125E On 17/11/2015 Spot Bond				98.71094		98.65648			0.00	0	0
Total SY1258 SPOT									0.00	0	0
Total For SY1258									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY125€ On 17/11/2015 Spot Bond				98.71220		98.65778			0.00	0	0
Total SY1259 SPOT									0.00	0	0
Total For SY1259									0.00	0	0
SY126€ On 18/11/2015 Spot Bond				98.69077		98.63622			0.00	0	0
Total SY1260 SPOT									0.00	0	0
Total For SY1260									0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.22666		100.16990			0.00	0	0
Total SY1262 SPOT									0.00	0	0
Total For SY1262									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.72500	99.57802	6.65500	99.52818			0.00	0	0
Total SZ18 SPOT									0.00	0	0
Total For SZ18									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.08000	103.40286	9.08000	103.32761		292,305,176,000.00		32,192,200	16,096,100
Total SZ25 SPOT								292,305,176,000.00		32,192,200	16,096,100
Total For SZ25								292,305,176,000.00		32,192,200	16,096,100
T12A10 On 21/02/2048 Spot Bond				100.35290		100.29044			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				100.37675		100.31061			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			9.57000	98.66483	9.56500	98.60566			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	84.11225	100.00000	83.54773			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				100.93526		100.87716			0.00	3,600,000,000	900,000,000
Total TFS110 SPOT									0.00	3,600,000,000	900,000,000
Total For TFS110									0.00	3,600,000,000	900,000,000
TFS112 On 02/05/2016 Spot Bond				100.69494		100.63655			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				99.59621		99.61736			0.00	6,920,000,000	3,460,000,000
Total TFS117 SPOT									0.00	6,920,000,000	3,460,000,000
Total For TFS117									0.00	6,920,000,000	3,460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS122 On 20/03/2017 Spot Bond				101.45509		101.39858				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.52875		101.46933				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				100.34756						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	95.05668	100.00000	94.62329				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				100.79521		100.73659				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				100.80071		100.74169				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				101.28482		101.22316				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				101.31733		101.25411				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			7.80500	101.70914	7.81000	101.64138				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				100.98302		100.92012				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.00940		100.94485				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	101.07011	7.83000	101.00686				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				100.96850		100.90650				0.00	0	0
Total TH10A4 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 TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				101.00148		100.93743				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				101.01550		100.94850				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.96850		100.90650				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				101.00148		100.93743				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.97970	7.16000	100.92181				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				101.06608		100.99800				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				101.06081		100.99306				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				101.18718		101.11153				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				101.19079		101.11690				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				101.68469		101.57775				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				101.62600		101.52276				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.96718		100.90526				0.00	0	0
Total TH11A1 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 TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.00940		100.94485				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	101.19124	8.73000	101.12077				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				100.72954		100.66796				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.00148		100.93743				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			9.15500	98.76090	9.14500	98.71326				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.57015		100.50870				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.02050		100.95714				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.06872		101.00047				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.05422		100.98688				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.06842		101.00209				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				101.18455		101.10906				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				101.20009		101.12562				0.00	0	0
Total TH11C2 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 TH11C2										0.00	0	0
TH11C: On 18/07/2041 Spot Bond				101.15355		101.08197				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				101.59336		101.49219				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.59858		101.49708				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				101.59821		101.49906				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				100.34838		100.28673				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.35966		100.29601				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.52000	99.28353	9.51500	99.22436				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.35290		100.29044				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.36867		100.30342				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.43000	97.50460	9.42500	97.44732				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.35845		100.29555				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.37675		100.31061				0.00	0	0
Total TH12A8 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 TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.54000	96.40204	9.53500	96.34461				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				100.38892		100.32007				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				100.38892		100.32007				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				100.39733		100.32754				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				100.39733		100.32754				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				100.42482		100.34958				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				100.42482		100.34958				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				100.43386		100.35759				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				100.43340		100.35721				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				100.56944		100.46848				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				100.56944		100.46848				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				100.76336		100.66109				0.00	0	0
Total TH12D3 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 TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.57887		100.47684				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				100.20148		100.14095				0.00	0	529,000,000
Total TH13A1 SPOT										0.00	0	529,000,000
Total For TH13A1										0.00	0	529,000,000
TH13A On 21/08/2018 Spot Bond				100.20732		100.14504				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.21687		100.15170				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			9.67000	96.77116		100.15819				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				100.22878		100.16003				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				100.24725		100.17295				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				100.23935		100.16741				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				101.02184		100.95839				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	6.53716	101.06155	6.48933				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

Contract 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 THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.15725		101.09780			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/01/2016 Spot Bond				101.00186		100.93965			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				101.30508		101.24472			0.00	0	800,000,000
Total THE9A3 SPOT									0.00	0	800,000,000
Total For THE9A3									0.00	0	800,000,000
THE9A On 18/07/2039 Spot Bond				101.00186		100.93965			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.01518		100.95215			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.02184		100.95839			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.99388		100.93216			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.01518		100.95215			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				101.08838		101.02082			0.00	0	0
Total THE9B1 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 THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				101.08838		101.02082			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				101.08838		101.02082			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				101.19478		101.12064			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				101.22136		101.14558			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				101.18813		101.11441			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				101.71876		101.61213			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				101.75185		101.64316			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				101.73862		101.63075			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			9.78000	89.97698	9.77500	89.92392			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	112.44700	10.00000	112.35900			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			8.39500	104.56846	8.39000	104.50832		1,742,125,363,000.00	207,519,400	15,103,759,700	
Total TN17 SPOT								1,742,125,363,000.00	207,519,400	15,103,759,700	
Total For TN17								1,742,125,363,000.00	207,519,400	15,103,759,700	
TN20 On 17/09/2020 Spot Bond			9.80000	102.44908	9.79500	107.62134		4,356,815,400,000.00	444,573,000	11,439,186,500	
Total TN20 SPOT								4,356,815,400,000.00	444,573,000	11,439,186,500	

Contract 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 TN20									4,356,815,400,000.00	444,573,000	11,439,186,500
TN20U On 14/04/2020 Spot Bond			100.00000	1.64682	100.00000	1.63488			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			10.06500	107.63647	10.06000	107.57849			3,320,670,969,000.00	329,922,600	12,794,961,300
Total TN23 SPOT									3,320,670,969,000.00	329,922,600	12,794,961,300
Total For TN23									3,320,670,969,000.00	329,922,600	12,794,961,300
TN25 On 19/08/2025 Spot Bond			10.23000	95.98850	10.23000	95.91046			6,515,137,134,000.00	636,865,800	24,548,432,900
Total TN25 SPOT									6,515,137,134,000.00	636,865,800	24,548,432,900
Total For TN25									6,515,137,134,000.00	636,865,800	24,548,432,900
TN27 On 14/11/2027 Spot Bond			10.23000	93.63347	10.23000	93.55735			4,549,933,674,000.00	444,763,800	11,002,031,900
Total TN27 SPOT									4,549,933,674,000.00	444,763,800	11,002,031,900
Total For TN27									4,549,933,674,000.00	444,763,800	11,002,031,900
TN30 On 09/10/2030 Spot Bond			10.66000	103.12448	10.65500	103.07353			0.00	0	12,000,000,000
Total TN30 SPOT									0.00	0	12,000,000,000
Total For TN30									0.00	0	12,000,000,000
TN40 On 09/10/2040 Spot Bond			10.89500	103.17650	10.89000	103.12907			0.00	0	4,000,000,000
Total TN40 SPOT									0.00	0	4,000,000,000
Total For TN40									0.00	0	4,000,000,000
TNF16 On 10/06/2016 Spot Bond				99.94309		99.88593			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.16486		100.10212			0.00	5,940,500,000	440,500,000
Total TNF18 SPOT									0.00	5,940,500,000	440,500,000
Total For TNF18									0.00	5,940,500,000	440,500,000
TORQ1 On 15/08/2026 Spot Bond				100.52569		100.45026			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				100.45929		100.39460			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

Contract 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 TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.62388		100.53559				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				100.45985		100.39508				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				100.45890		100.39308				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				100.47563		100.40741				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	112.44700	10.00000	112.35900				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				101.34183		101.28148				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				101.29403		101.23208				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				101.29099		100.78254				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				100.58173		100.82526				0.00	6,000,000,000	6,000,000,000
Total TPDA05 SPOT										0.00	6,000,000,000	6,000,000,000
Total For TPDA05										0.00	6,000,000,000	6,000,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.19383	10.00000	100.11071				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	100.18900	9.75000	100.10795				0.00	0	0
Total TR31 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 TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.18852	100.00000	10.10730				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				99.85541		101.63055				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				99.84681		101.73000				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	7.52598	100.00000	9.32783				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.01731	100.00000	9.93761				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				99.84203		101.78523				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	8.31211	100.00000	10.30348				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				99.84108		101.79628				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	8.55778	100.00000	10.60836				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				99.81432		102.10546				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	11.55491	100.00000	14.32800				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				99.75512		102.78921				0.00	0	0
Total TRAE1 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 TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	14.84685	100.00000	18.41349				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	13.75860	100.00000	13.65885				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		100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				106.71704		106.60123				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				105.49362		105.37917				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				99.02352		98.96719				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				98.51810		98.46253				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				98.22634		98.16973				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				97.49807		97.44288				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				97.26271		97.20796				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				96.94646		96.89060				0.00	0	0
Total TSP184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				96.64485		96.58830				0.00	0	5,500,000,000
Total TSP185 SPOT										0.00	0	5,500,000,000
Total For TSP185										0.00	0	5,500,000,000
TSP185 On 17/03/2016 Spot Bond				96.30755		96.24986				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				96.03835		95.98066				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				98.80228		98.74784				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				95.27168		95.21448				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				94.95692		94.89917				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				94.62733		94.56894				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				97.67285		97.61873				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				93.31477		93.25680				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.65134	100.00000	14.54512				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC090 On 21/09/2015 Spot Bond				101.42712		101.36912				0.00	0	0
Total TWC090 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 TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.97058		100.91312				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.60501		100.54798				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.24490		100.18828				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				101.06814		101.01383				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				101.01383		100.95952				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				101.01008		100.95256				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.97762		100.92331				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.95952		100.90521				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.79859		100.74113				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.83219		100.77671				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.36071		100.30661				0.00	0	0
Total TWC115 SPOT										0.00	0	0
Total For TWC115										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.31438		100.25890				0.00	0	0
Total TWC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC116									0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.31938		100.26288			0.00	0	0
Total TWC117 SPOT									0.00	0	0
Total For TWC117									0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.25890		100.20342			0.00	0	0
Total TWC118 SPOT									0.00	0	0
Total For TWC118									0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.25334		100.19905			0.00	0	0
Total TWC119 SPOT									0.00	0	0
Total For TWC119									0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.22192		100.16644			0.00	0	0
Total TWC120 SPOT									0.00	0	0
Total For TWC120									0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC121 SPOT									0.00	0	0
Total For TWC121									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.12123		101.06116			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.24493		100.18370			0.00	0	0
Total TWCJ21 SPOT									0.00	0	0
Total For TWCJ21									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				101.02457		100.96968			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.22685		100.17014			0.00	0	0
Total TWCM21 SPOT									0.00	0	0
Total For TWCM21									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.45500	105.37919	9.45000	105.32073		1,683,076,986,000.00		178,009,200	89,004,600
Total UG21 SPOT								1,683,076,986,000.00		178,009,200	89,004,600
Total For UG21								1,683,076,986,000.00		178,009,200	89,004,600
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.15224	100.00000	8.10392			0.00	0	0
Total VJA01U 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 VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.37715	100.00000	9.70297				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.96517	100.00000	7.91796				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	7.29338	100.00000	9.59228				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	102.29775				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				103.24990		103.19045				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.47519		101.41290				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				100.78137		100.72277				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.58749		100.52334				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				100.58829		100.52407				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.69938		101.64157				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				101.46591		101.40251				0.00	0	0
Total VKE05 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 VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.57879		100.51562			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				99.97823		99.91295			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	7.65705	100.00000	7.61166			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	7.06566	100.00000	9.29139			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.46998	100.00000	7.42570			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	6.98189	100.00000	9.18070			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031			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			7.29500	106.99658	7.30000	106.93045		468,903,633,000.00	64,277,400	2,432,138,700	
Total WS04 SPOT								468,903,633,000.00	64,277,400	2,432,138,700	
Total For WS04								468,903,633,000.00	64,277,400	2,432,138,700	
WS05 On 01/08/2018 Spot Bond			1.56000	241.40735	1.54000	241.40260		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.83500	104.31720	7.84000	104.24380		267,729,785,000.00	34,171,000	4,517,085,500	
Total WSP2 SPOT								267,729,785,000.00	34,171,000	4,517,085,500	
Total For WSP2								267,729,785,000.00	34,171,000	4,517,085,500	
WSP3 On 28/05/2019 Spot Bond			8.24000	104.86679	8.23000	104.82985		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			8.54500	104.20952	8.54000	104.15781		0.00	0	0	
Total WSP4 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 WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.75500	103.55541	8.75000	103.50542			223,248,998,000.00	25,499,600	12,749,800
Total WSP5 SPOT									223,248,998,000.00	25,499,600	12,749,800
Total For WSP5									223,248,998,000.00	25,499,600	12,749,800
Z020 On 19/10/2015 Spot Bond			6.14500	99.29787	6.07500	99.25660			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.63000	73.77116	7.62000	73.75506			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	48.78074	100.00000	48.50362			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.16e+017	985,465,962,600	964,358,069,400
Total for SPOT :									1.16e+017	985,465,962,600	964,358,069,400
Total Futures									1.16e+017	985,465,972,729	964,358,524,924
Total Options									704611.58	478	67,447
Grand Total:									1.16e+017	985,465,973,207	964,358,592,371