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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/05/2016 Bond Future			128.91274	128.91274	128.72268	128.72268			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016 Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.01	Put			287.32000	0.28732	97,260		0.00	0	0
EL28	On	05/05/2016 Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	128.99	Put			267.32000	0.26732	77,260		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016 Bond Future	129.00	Put			277.32000	0.27732	87,260		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	05/11/2015 Bond Future			10.00500	80.48149	10.00500	80.48149			0.00	0	0
ES33	On	04/02/2016 Bond Future			10.18001	81.27579	10.08807	81.89972			0.00	0	6,569
ES33	On	05/05/2016 Bond Future			10.27211	78.88219	10.17693	79.51836			0.00	0	0
ES33	On	04/08/2016 Bond Future			10.35949	80.30743	10.26112	80.95534			0.00	0	0
Total ES33 Future											0.00	0	6,569
ES33	On	04/02/2016 Bond Future	10.00	Put			604.78000	0.60478	1,228,710		0.00	0	0

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	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			535.76000	0.53576	1,159,690		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			673.89000	0.67389	1,297,820		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			1,272.56000	1.27256	1,908,730		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			1,203.69000	1.20369	1,839,860		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			1,134.92000	1.13492	1,771,090		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			7.43000	0.00743	655,340		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			140.18000	0.14018	788,090		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			73.76000	0.07376	721,670		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,569
I2025	On	05/11/2015	Bond Future			123.55488	123.55488	123.55488	123.55488			0.00	0	0
I2025	On	04/02/2016	Bond Future			124.43582	124.43582	124.45308	124.45308			0.00	0	950
I2025	On	05/05/2016	Bond Future			126.58235	126.58235	126.60250	126.60250			0.00	0	0
Total I2025 Future												0.00	0	950
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			1,536.92000	1.53692	1,554,180		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			1,546.92000	1.54692	1,564,180		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			1,556.92000	1.55692	1,574,180		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			612.50000	0.61250	592,350		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			602.50000	0.60250	582,350		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			592.50000	0.59250	572,350		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	950
I2033	On	05/11/2015	Bond Future			103.47236	103.47236	103.47236	103.47236			0.00	0	0
I2033	On	04/02/2016	Bond Future			105.03223	105.03223	105.04619	105.04619			0.00	0	185
I2033	On	05/05/2016	Bond Future			105.86959	105.86959	105.88599	105.88599			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,646.19000	2.64619	2,632,230		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,636.19000	2.63619	2,622,230		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,656.19000	2.65619	2,642,230		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			3,495.99000	3.49599	3,479,590		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			3,485.99000	3.48599	3,469,590		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			3,475.99000	3.47599	3,459,590		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	05/11/2015	Bond Future			128.26216	128.26216	128.26216	128.26216			0.00	0	0
I2038	On	04/02/2016	Bond Future			129.42141	129.42141	129.43883	129.43883			0.00	0	7,889
I2038	On	05/05/2016	Bond Future			131.65395	131.65395	131.67437	131.67437			0.00	0	0
Total I2038 Future												0.00	0	7,889
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			1,551.17000	1.55117	1,568,590		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			1,561.17000	1.56117	1,578,590		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			1,571.17000	1.57117	1,588,590		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			674.37000	0.67437	653,950		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			664.37000	0.66437	643,950		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			684.37000	0.68437	663,950		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,889
I2046	On	05/11/2015	Bond Future			127.14410	127.14410	127.14410	127.14410			0.00	0	0
I2046	On	04/02/2016	Bond Future			130.17218	130.17218	130.18906	130.18906			0.00	0	8,112
I2046	On	05/05/2016	Bond Future			130.98887	130.98887	131.00896	131.00896			0.00	0	0
Total I2046 Future												0.00	0	8,112
I2046	On	04/02/2016	Bond Future	127.99	Call			2,199.06000	2.19906	2,182,180		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	04/02/2016	Bond Future	128.00	Call			2,189.06000	2.18906	2,172,180		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,179.06000	2.17906	2,162,180		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			1,018.96000	1.01896	998,870		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Call			1,008.96000	1.00896	988,870		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			998.96000	0.99896	978,870		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	8,112
I2050	On	05/11/2015	Bond Future			134.36345	134.36345	134.36345	134.36345			0.00	0	0
I2050	On	04/02/2016	Bond Future			135.99035	135.99035	135.35382	135.35382			0.00	0	6,246
I2050	On	05/05/2016	Bond Future			138.33619	138.33619	137.69114	137.69114			0.00	0	0
Total I2050 Future												0.00	0	6,246
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			2,636.18000	2.63618	1,999,650		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			2,646.18000	2.64618	2,009,650		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			2,656.18000	2.65618	2,019,650		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			0.00000	0.00000	346,190		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			298.86000	0.29886	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			0.00000	0.00000	336,190		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			308.86000	0.30886	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			0.00000	0.00000	326,190		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			318.86000	0.31886	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	6,246
R186	On	05/11/2015	Bond Future			8.46500	118.52665	8.46500	118.52665		9.14	0.00	0	0
R186	On	04/02/2016	Bond Future			8.64736	114.29583	8.54945	115.03905		9.21	105,837,938.58	926	52,586
R186	On	05/05/2016	Bond Future			8.71050	116.25866	8.60847	117.01689		9.07	0.00	0	0
R186	On	04/08/2016	Bond Future			8.76668	113.05778	8.66054	113.83013		9.21	0.00	0	0
Total R186 Future												105,837,938.58	926	52,586
R186	On	04/02/2016	Bond Future	8.80	Put			1,299.94000	1.29994	1,546,550	9.34	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			464.33000	0.46433	331,040	9.01	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,566.79000	5.56679	6,176,720	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Put			2,725.16000	2.72516	3,141,700	9.18	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Call			2,727.14000	2.72714	2,270,580	9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.70	Put			1,587.07000	1.58707	1,873,730	9.30	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.75	Call			2,953.39000	2.95339	2,476,480	9.32	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,438.14000	1.43814	1,704,450	9.32	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			3,188.67000	3.18867	2,692,060	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,602.62000	8.60262	9,302,840	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			122.58000	0.12258	78,220	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,522.95000	8.52295	9,221,810	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			127.27000	0.12727	81,460	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,443.70000	8.44370	9,141,110	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,577.78000	1.57778	1,251,100	9.18	0.00	0	680
R186	On	04/02/2016	Bond Future	7.49	Call			118.23000	0.11823	75,230	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,054.58000	2.05458	1,741,880	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,159.76000	4.15976	4,605,290	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,084.55000	2.08455	1,768,800	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,113.22000	4.11322	4,555,700	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,114.80000	2.11480	1,795,990	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,067.02000	4.06702	4,506,440	9.02	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			512.93000	0.51293	401,540	8.76	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,722.22000	8.72222	9,369,060	8.76	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,067.83000	3.06783	2,702,960	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,249.84000	4.24984	4,657,320	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,101.57000	3.10157	2,734,170	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,209.46000	4.20946	4,614,410	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,034.68000	3.03468	2,672,350	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,290.87000	4.29087	4,700,890	9.21	0.00	0	0
Total R186 Option												0.00	0	23,055
Total For R186												105,837,938.58	926	75,641
R197	On	05/11/2015	Bond Future			295.80262	295.80262	295.80262	295.80262			0.00	0	0
R197	On	04/02/2016	Bond Future			293.65493	293.65493	294.29428	294.29428			0.00	0	724
R197	On	05/05/2016	Bond Future			298.72035	298.72035	299.37672	299.37672			0.00	0	0
Total R197 Future												0.00	0	724
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			2,715.72000	2.71572	3,355,070		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			2,695.72000	2.69572	3,335,070		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			2,705.72000	2.70572	3,345,070		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			623.28000	0.62328	1,279,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			633.28000	0.63328	1,289,650		0.00	0	0

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	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			613.28000	0.61328	1,269,650		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	724
R202	On	05/11/2015	Bond Future			241.84431	241.84431	241.84431	241.84431			0.00	0	0
R202	On	04/02/2016	Bond Future			242.38078	242.38078	242.41361	242.41361			0.00	0	53,566
R202	On	05/05/2016	Bond Future			246.56131	246.56131	246.59981	246.59981			0.00	0	0
Total R202 Future												0.00	0	53,566
R202	On	04/02/2016	Bond Future	239.99	Call			2,423.61000	2.42361	2,390,780		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			2,413.61000	2.41361	2,380,780		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			2,403.61000	2.40361	2,370,780		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			410.19000	0.41019	448,690		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			390.19000	0.39019	428,690		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			400.19000	0.40019	438,690		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,566
R2023	On	05/11/2015	Bond Future			8.21000	99.01166	8.21000	99.01166		7.23	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.43032	99.89845	8.32636	100.43252		6.74	0.00	0	9,691
R2023	On	05/05/2016	Bond Future			8.49720	97.68676	8.38788	98.23190		7.01	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.55476	99.45129	8.43990	100.00666		6.74	0.00	0	0
Total R2023 Future												0.00	0	9,691
R2023	On	04/02/2016	Bond Future	8.00	Put			2,356.97000	2.35697	2,721,350	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			672.73000	0.67273	499,960	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,320.80000	2.32080	2,682,100	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			640.03000	0.64003	473,390	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,393.46000	2.39346	2,760,890	6.67	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			656.24000	0.65624	486,550	6.67	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,591.64000	1.59164	1,343,410	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,335.21000	2.33521	2,632,120	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,614.26000	1.61426	1,363,750	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,307.33000	2.30733	2,601,960	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,637.35000	1.63735	1,384,550	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,279.95000	2.27995	2,572,290	7.01	0.00	0	0

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	04/08/2016	Bond Future	8.24	Call			1,875.66000	1.87566	1,626,470	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,851.77000	2.85177	3,157,950	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,897.51000	1.89751	1,646,440	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,824.50000	2.82450	3,128,800	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,919.51000	1.91951	1,666,570	6.74	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,797.41000	2.79741	3,099,840	6.74	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	9,691
R203	On	05/11/2015	Bond Future			7.14500	103.13379	7.14500	103.13379		1.80	0.00	0	0
R203	On	04/02/2016	Bond Future			7.42055	104.54723	7.28135	104.75539		1.14	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.50782	102.17419	7.33975	102.38793		1.41	0.00	0	0
R203	On	04/08/2016	Bond Future			7.55986	104.02005	7.35100	104.23801		1.14	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.24	Call			206.96000	0.20696	121,920	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			268.91000	0.26891	392,030	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			213.89000	0.21389	126,790	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			260.85000	0.26085	381,910	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			221.17000	0.22117	131,990	1.14	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			253.15000	0.25315	372,130	1.14	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			345.12000	0.34512	254,090	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			472.28000	0.47228	594,990	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			351.16000	0.35116	259,060	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			465.56000	0.46556	587,200	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			357.26000	0.35726	264,090	1.41	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			458.91000	0.45891	579,480	1.41	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			363.95000	0.36395	269,540	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			459.13000	0.45913	582,680	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			354.02000	0.35402	261,380	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			470.14000	0.47014	595,460	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			358.79000	0.35879	265,270	1.14	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			464.44000	0.46444	588,880	1.14	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,947
R2030	On	05/11/2015	Bond Future			8.85500	95.35604	8.85500	95.35604			0.00	0	0
R2030	On	04/02/2016	Bond Future			9.02584	92.13773	8.92843	92.86290			0.00	0	9,973
R2030	On	05/05/2016	Bond Future			9.09051	93.72065	8.98966	94.46006			0.00	0	0
Total R2030 Future												0.00	0	9,973
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			1,425.74000	1.42574	2,150,910		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	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
R2030	On	04/02/2016	Bond Future	8.75	Put			1,349.30000	1.34930	2,074,470		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			1,272.96000	1.27296	1,998,130		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			76.20000	0.07620	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	663,210		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			149.80000	0.14980	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	589,610		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			2.51000	0.00251	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	736,900		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,973
R2032	On	05/11/2015	Bond Future			8.98000	94.70619	8.98000	94.70619			0.00	0	0
R2032	On	04/02/2016	Bond Future			9.13027	95.59779	9.03816	96.33042			0.00	0	2,957
R2032	On	05/05/2016	Bond Future			9.19349	93.08332	9.09823	93.83041			0.00	0	0
R2032	On	04/08/2016	Bond Future			9.25116	94.76524	9.15282	95.52619			0.00	0	0
Total R2032 Future												0.00	0	2,957
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			2,846.91000	2.84691	3,579,540		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			2,763.39000	2.76339	3,496,020		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			2,679.97000	2.67997	3,412,600		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			859.55000	0.85955	1,606,640		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			779.65000	0.77965	1,526,740		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			699.85000	0.69985	1,446,940		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			1,280.17000	1.28017	2,041,120		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			1,200.80000	1.20080	1,961,750		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			1,121.54000	1.12154	1,882,490		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	2,957
R2037	On	05/11/2015	Bond Future			9.17000	96.11571	9.17000	96.11571			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.31395	92.76133	9.22194	93.55861			0.00	0	48,339
R2037	On	05/05/2016	Bond Future			9.37739	94.35501	9.28241	95.16787			0.00	0	0
R2037	On	04/08/2016	Bond Future			9.43690	91.80108	9.33897	92.62893			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future									0.00	0	48,339
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			4,170.70000	4.17070	4,967,980		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,357.81000	4.35781	5,155,090		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			4,264.19000	4.26419	5,061,470		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,484.65000	2.48465	3,297,510		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,394.90000	2.39490	3,207,760		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,574.53000	2.57453	3,387,390		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			762.34000	0.76234	1,590,190		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			676.17000	0.67617	1,504,020		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			848.64000	0.84864	1,676,490		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	48,339
R204 On 05/11/2015 Bond Future			7.50500	104.44238	7.50500	104.44238		3.13	0.00	0	0
R204 On 04/02/2016 Bond Future			7.75874	101.68681	7.62796	102.01910		2.56	0.00	0	29,306
R204 On 05/05/2016 Bond Future			7.84304	103.43298	7.69745	103.77297		2.75	0.00	0	0
R204 On 04/08/2016 Bond Future			7.91270	101.26241	7.74978	101.60890		2.56	0.00	0	0
Total R204 Future									0.00	0	29,306
R204 On 04/02/2016 Bond Future	7.49	Call			354.93000	0.35493	232,620	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			706.94000	0.70694	916,920	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			365.37000	0.36537	240,500	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			691.82000	0.69182	899,240	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			375.82000	0.37582	248,390	2.53	0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Put			676.71000	0.67671	881,570	2.53	0.00	0	0
R204 On 05/05/2016 Bond Future	7.74	Call			863.12000	0.86312	689,790	2.79	0.00	0	0
R204 On 05/05/2016 Bond Future	7.74	Put			763.60000	0.76360	930,260	2.79	0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Call			875.80000	0.87580	700,900	2.79	0.00	0	0
R204 On 05/05/2016 Bond Future	7.75	Put			752.91000	0.75291	918,000	2.79	0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Call			888.59000	0.88859	712,120	2.79	0.00	0	0
R204 On 05/05/2016 Bond Future	7.76	Put			742.34000	0.74234	905,860	2.79	0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Call			885.17000	0.88517	717,450	2.56	0.00	0	0
R204 On 04/08/2016 Bond Future	7.74	Put			906.01000	0.90601	1,084,780	2.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2016	Bond Future	7.75	Call			896.04000	0.89604	727,000	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			895.57000	0.89557	1,073,020	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			907.34000	0.90734	736,980	2.56	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			885.56000	0.88556	1,061,690	2.56	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	29,306
R2044	On	05/11/2015	Bond Future			9.25000	97.41662	9.25000	97.41662			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.38641	93.95248	9.29443	94.81537			0.00	0	17,852
R2044	On	05/05/2016	Bond Future			9.44754	95.56666	9.35268	96.44629			0.00	0	0
R2044	On	04/08/2016	Bond Future			9.50494	92.90946	9.40723	93.80526			0.00	0	0
Total R2044 Future												0.00	0	17,852
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,855.36000	2.85536	3,718,250		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			2,755.99000	2.75599	3,618,880		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,954.91000	2.95491	3,817,800		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			3,497.22000	3.49722	4,376,850		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			3,397.85000	3.39785	4,277,480		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			3,298.66000	3.29866	4,178,290		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			759.78000	0.75978	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			0.00000	0.00000	136,020		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			850.86000	0.85086	0,000		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			0.00000	0.00000	44,940		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			941.79000	0.94179	45,990		0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	17,852
R2048	On	05/11/2015	Bond Future			9.23000	96.77415	9.23000	96.77415			0.00	0	0
R2048	On	04/02/2016	Bond Future			9.36241	97.71344	9.27042	98.60008			0.00	0	54,392
R2048	On	05/05/2016	Bond Future			9.41887	94.95765	9.32408	95.86137			0.00	0	0
R2048	On	04/08/2016	Bond Future			9.47024	96.67306	9.37270	97.59353			0.00	0	0
Total R2048 Future												0.00	0	54,392
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			2,796.29000	2.79629	3,682,930		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			2,694.08000	2.69408	3,580,720		0.00	0	0

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 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			2,592.06000	2.59206	3,478,700		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			3,311.72000	3.31172	4,215,440		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			3,209.63000	3.20963	4,113,350		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			3,107.73000	3.10773	4,011,450		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			1,083.78000	1.08378	2,004,250		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			1,278.42000	1.27842	2,198,890		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			1,181.01000	1.18101	2,101,480		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	54,392
R207 On 05/11/2015 Bond Future			7.79000	100.41352	7.79000	100.41352		4.42	0.00	0	0
R207 On 04/02/2016 Bond Future			8.02670	97.91459	7.91484	98.28053		3.82	0.00	0	47,160
R207 On 05/05/2016 Bond Future			8.11224	99.59632	7.99099	99.97046		3.98	0.00	0	0
R207 On 04/08/2016 Bond Future			8.18646	97.75187	8.05483	98.13312		3.82	0.00	0	0
Total R207 Future									0.00	0	47,160
R207 On 04/02/2016 Bond Future	7.27	Call			106.36000	0.10636	64,410	3.68	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			2,248.80000	2.24880	2,572,790	3.68	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			231.95000	0.23195	152,980	3.72	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,637.09000	1.63709	1,924,060	3.72	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			239.62000	0.23962	158,610	3.72	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			1,611.40000	1.61140	1,896,330	3.72	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			247.47000	0.24747	164,410	3.72	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,585.91000	1.58591	1,868,790	3.72	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			906.77000	0.90677	742,000	3.95	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			1,344.04000	1.34404	1,553,410	3.95	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			920.83000	0.92083	754,380	3.95	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			1,327.01000	1.32701	1,534,700	3.95	0.00	0	0
R207 On 05/05/2016 Bond Future	7.56	Call			556.41000	0.55641	438,880	3.89	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			1,900.62000	1.90062	2,157,230	3.89	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			892.84000	0.89284	729,740	3.95	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			1,361.22000	1.36122	1,572,260	3.95	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			1,213.88000	1.21388	1,030,140	3.82	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			1,373.23000	1.37323	1,570,740	3.82	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			1,228.39000	1.22839	1,043,270	3.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2016	Bond Future	8.01	Put			1,358.65000	1.35865	1,554,780	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,199.47000	1.19947	1,017,120	3.82	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,387.91000	1.38791	1,586,810	3.82	0.00	0	0
Total R207 Option												0.00	0	105
Total For R207												0.00	0	47,265
R208	On	05/11/2015	Bond Future			7.96000	95.52583	7.96000	95.52583		5.69	0.00	0	0
R208	On	04/02/2016	Bond Future			8.19215	96.46899	8.08186	96.90890		5.04	0.00	0	37,966
R208	On	05/05/2016	Bond Future			8.26660	94.72501	8.14906	95.17438		5.33	0.00	0	0
R208	On	04/08/2016	Bond Future			8.33156	96.43631	8.20638	96.89407		5.04	0.00	0	0
Total R208 Future												0.00	0	37,966
R208	On	04/02/2016	Bond Future	7.74	Call			425.87000	0.42587	300,440	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,805.38000	1.80538	2,119,860	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			437.69000	0.43769	309,680	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,776.50000	1.77650	2,088,400	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			449.75000	0.44975	319,120	4.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,747.89000	1.74789	2,057,170	4.98	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,143.76000	1.14376	945,990	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,756.03000	1.75603	2,007,630	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,160.78000	1.16078	961,070	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,734.42000	1.73442	1,984,080	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,178.23000	1.17823	976,560	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,713.25000	1.71325	1,960,950	5.33	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,335.16000	1.33516	1,135,820	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			2,095.76000	2.09576	2,354,180	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,351.77000	1.35177	1,150,820	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			2,075.34000	2.07534	2,332,150	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,319.00000	1.31900	1,121,260	5.04	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,116.64000	2.11664	2,376,660	5.04	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	37,966
R209	On	05/11/2015	Bond Future			9.07500	74.65587	9.07500	74.65587		14.68	0.00	0	0
R209	On	04/02/2016	Bond Future			9.21321	75.31975	9.12133	75.98343		14.51	0.00	0	41,118
R209	On	05/05/2016	Bond Future			9.27006	73.46454	9.17538	74.14116		14.79	0.00	0	0
R209	On	04/08/2016	Bond Future			9.32184	74.79195	9.22446	75.48101		14.51	0.00	0	0
Total R209 Future												0.00	0	41,118
R209	On	04/02/2016	Bond Future	8.74	Call			1,049.51000	1.04951	825,920	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,904.25000	3.90425	4,344,340	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,072.62000	1.07262	845,560	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,850.38000	3.85038	4,287,000	14.27	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1,096.07000	1.09607	865,520	14.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.76	Put			3,796.96000	3.79696	4,230,090	14.28	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			3,860.30000	3.86030	3,369,360	14.68	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,045.49000	1.04549	1,218,230	14.68	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,483.22000	2.48322	2,162,740	14.67	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,762.03000	3.76203	4,118,170	14.67	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,514.95000	2.51495	2,191,870	14.68	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,719.94000	3.71994	4,073,480	14.68	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			765.23000	0.76523	626,670	14.30	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			7,909.22000	7.90922	8,447,280	14.30	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,451.71000	2.45171	2,133,840	14.67	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,804.45000	3.80445	4,163,200	14.67	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			3,856.38000	3.85638	3,478,730	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,674.70000	3.67470	3,986,110	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			3,892.29000	3.89229	3,512,560	14.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,639.66000	3.63966	3,948,990	14.52	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			3,820.90000	3.82090	3,445,330	14.51	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,710.27000	3.71027	4,023,760	14.51	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												0.00	0	56,718
R210	On	05/11/2015	Bond Future			180.97846	180.97846	180.97846	180.97846			0.00	0	0
R210	On	04/02/2016	Bond Future			184.66341	184.66341	184.39413	184.39413			6,832,546.17	37	3,297
R210	On	05/05/2016	Bond Future			185.68300	185.68300	185.41299	185.41299			0.00	0	0
Total R210 Future												6,832,546.17	37	3,297
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			595.87000	0.59587	326,590		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			605.87000	0.60587	336,590		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			615.87000	0.61587	346,590		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			402.99000	0.40299	673,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			422.99000	0.42299	693,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			412.99000	0.41299	683,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												6,832,546.17	37	3,297
R211	On	05/11/2015	Bond Future			135.72263	135.72263	135.72263	135.72263			0.00	0	0
R211	On	04/02/2016	Bond Future			135.94605	135.94605	135.99790	135.99790			14,954,065.50	110	1,010
R211	On	05/05/2016	Bond Future			138.29122	138.29122	138.34678	138.34678			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Future												14,954,065.50	110	1,010
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			2,992.10000	2.99210	3,043,950		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			3,002.10000	3.00210	3,053,950		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			3,012.10000	3.01210	3,063,950		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			643.22000	0.64322	698,780		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			653.22000	0.65322	708,780		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			663.22000	0.66322	718,780		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												14,954,065.50	110	1,010
R212	On	05/11/2015	Bond Future			141.92098	141.92098	141.92098	141.92098			0.00	0	0
R212	On	04/02/2016	Bond Future			142.36084	142.36084	142.33962	142.33962			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.81675	144.81675	144.79804	144.79804			0.00	0	0
Total R212 Future												0.00	0	1,569
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			3,650.38000	3.65038	3,629,160		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			3,660.38000	3.66038	3,639,160		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			3,670.38000	3.67038	3,649,160		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			211.96000	0.21196	193,250		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			191.96000	0.19196	173,250		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			201.96000	0.20196	183,250		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	05/11/2015	Bond Future			8.92000	85.49143	8.92000	85.49143		12.54	0.00	0	0
R213	On	04/02/2016	Bond Future			9.08696	86.18655	8.98969	86.88332		12.29	0.00	0	31,687
R213	On	05/05/2016	Bond Future			9.14643	84.11941	9.04594	84.82986		12.57	0.00	0	0
R213	On	04/08/2016	Bond Future			9.19989	85.63899	9.09623	86.36248		12.29	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			1,329.74000	1.32974	1,052,860	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.74	Put			3,156.58000	3.15658	3,576,470	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,356.89000	1.35689	1,076,170	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,109.49000	3.10949	3,525,540	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,384.38000	1.38438	1,099,830	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,062.83000	3.06283	3,475,050	12.19	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,026.97000	2.02697	1,731,910	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,243.48000	4.24348	4,658,870	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,055.15000	2.05515	1,757,350	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,197.91000	4.19791	4,610,560	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,083.57000	2.08357	1,783,030	12.46	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,152.67000	4.15267	4,562,580	12.46	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			3,305.13000	3.30513	2,943,120	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Put			4,055.84000	4.05584	4,417,320	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,338.16000	3.33816	2,973,890	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			4,017.80000	4.01780	4,377,020	12.29	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,371.96000	3.37196	3,005,430	12.30	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,980.61000	3.98061	4,337,570	12.30	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,687
R214	On	05/11/2015	Bond Future			9.15000	75.30621	9.15000	75.30621		15.38	0.00	0	0
R214	On	04/02/2016	Bond Future			9.28504	75.99418	9.19313	76.68920		15.23	0.00	0	32,977
R214	On	05/05/2016	Bond Future			9.33921	74.00546	9.24460	74.71387		15.52	0.00	0	0
R214	On	04/08/2016	Bond Future			9.38819	75.34238	9.29095	76.06379		15.23	0.00	0	0
Total R214 Future												0.00	0	32,977
R214	On	04/02/2016	Bond Future	7.99	Call			107.85000	0.10785	71,480	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,292.74000	10.29274	10,951,390	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			111.73000	0.11173	74,240	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,202.87000	10.20287	10,860,400	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			115.74000	0.11574	77,090	14.73	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,113.30000	10.11330	10,769,670	14.73	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,381.58000	2.38158	2,065,920	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,344.94000	4.34494	4,737,690	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			2,413.02000	2.41302	2,094,650	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,297.66000	4.29766	4,687,700	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,444.71000	2.44471	2,123,620	15.40	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,250.77000	4.25077	4,638,090	15.40	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			3,806.99000	3.80699	3,426,940	15.23	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			4,189.67000	4.18967	4,531,030	15.23	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			3,842.98000	3.84298	3,460,750	15.23	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			4,150.29000	4.15029	4,489,470	15.23	0.00	0	0

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 04/08/2016 Bond Future	9.26	Call			3,879.66000	3.87966	3,495,230	15.24	0.00	0	0
R214 On 04/08/2016 Bond Future	9.26	Put			4,111.73000	4.11173	4,448,710	15.24	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	32,977
Total for Bond									127,624,550.25	1,073	560,828
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0

Contract 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/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
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

Contract 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/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 04/02/2016 GOVI			498.87000	498.87000	501.84500	501.84500			39,909,600.00	8	445
GOVI On 05/05/2016 GOVI			507.43000	507.43000	510.46900	510.46900			0.00	0	145
GOVI On 04/08/2016 GOVI			516.49400	516.49400	519.59200	519.59200			0.00	0	0
Total GOVI Future									39,909,600.00	8	590
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			101,450.00000	10.14500	131,200,000		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			101,550.00000	10.15500	131,300,000		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			101,650.00000	10.16500	131,400,000		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			75,210.00000	7.52100	105,600,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			75,310.00000	7.53100	105,700,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			75,410.00000	7.54100	105,800,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			13,980.00000	1.39800	44,960,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			14,080.00000	1.40800	45,060,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			14,180.00000	1.41800	45,160,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									39,909,600.00	8	590
Total for GOVI									39,909,600.00	8	590
AL37 On 04/02/2016 Index Future			471.79200	471.79200	473.55000	473.55000			0.00	0	2
AL37 On 05/05/2016 Index Future			479.88700	479.88700	481.68800	481.68800			0.00	0	0
Total AL37 Future									0.00	0	2
Total For AL37									0.00	0	2
AL7T On 04/02/2016 Index Future			550.13600	550.13600	553.37600	553.37600			0.00	0	0
AL7T On 05/05/2016 Index Future			559.57600	559.57600	562.88600	562.88600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 04/02/2016 Index Future			501.19500	501.19500	504.41100	504.41100				0.00	0	600
ALBI On 05/05/2016 Index Future			509.79500	509.79500	513.08000	513.08000				0.00	0	0
ALBI On 04/08/2016 Index Future			518.90100	518.90100	522.24900	522.24900				0.00	0	0
Total ALBI Future										0.00	0	600
Total For ALBI										0.00	0	600
IGOV On 04/02/2016 Index Future			237.84100	237.84100	237.88900	237.88900				0.00	0	1,035
IGOV On 05/05/2016 Index Future			241.94100	241.94100	241.99700	241.99700				0.00	0	19
IGOV On 04/08/2016 Index Future			246.28200	246.28200	246.34000	246.34000				0.00	0	0
Total IGOV Future										0.00	0	1,054
Total For IGOV										0.00	0	1,054
ILBI On 04/02/2016 Index Future			644.20400	644.20400	644.23100	644.23100				0.00	0	157
ILBI On 05/05/2016 Index Future			655.26600	655.26600	655.29800	655.29800				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,813
JIBAR f On 18/11/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.44000	93.56000	6.44000	93.56000				0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.53000	93.47000	6.53000	93.47000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.61000	93.39000	6.61000	93.39000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.67000	93.33000	6.67000	93.33000				0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.77000	93.23000	6.77000	93.23000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.92000	93.08000	6.92000	93.08000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.12000	92.88000	7.12000	92.88000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.29000	92.71000	7.29000	92.71000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.78000	92.22000	7.78000	92.22000				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			101.73773	101.73773	100.80509	100.80509				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.89917	99.89917	99.81887	99.81887				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y 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
2Y STN On 18/12/2017 Interest Rate Swap			100.05943	100.05943	99.84401	99.84401				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			99.84634	99.84634	99.16534	99.16534				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 :										167,534,150.25	1,081	565,231
AA02 On 28/03/2016 Spot Bond				100.85034		100.83182				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				101.05896		101.03790				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			9.32000	101.13615	9.20000	101.45124				0.00	0	1,736,626,100
Total AA05 SPOT										0.00	0	1,736,626,100
Total For AA05										0.00	0	1,736,626,100
AA06 On 15/04/2021 Spot Bond				100.60301		100.58225				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			9.90500	99.00162	9.80000	99.40484				0.00	0	154,143,200
Total AA07 SPOT										0.00	0	154,143,200
Total For AA07										0.00	0	154,143,200
AB01/R On 24/11/2020 Spot Bond			10.00000	113.23800	10.00000	113.20800				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				99.70959		99.68740				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				98.59293		98.56780				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.71000	96.16898	9.59000	96.44602				0.00	0	338,264,200
Total AB013 SPOT										0.00	0	338,264,200
Total For AB013										0.00	0	338,264,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	9.26280	100.00000	9.24036			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	99.77214	10.84000	99.74352			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.75499	100.00000	9.73568			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.08834	11.37000	102.05734			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.57891	100.00000	10.54552			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	91.87497	11.81000	91.81707			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	13.53084	100.00000	13.47069			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.55070		100.52978			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			8.89500	102.12506	8.77500	102.26584			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			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			2.80000	275.31473	2.77000	275.83517			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.34758		101.32831			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2018 Spot Bond				101.88937		101.86964			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				101.24583		101.22378			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				101.27615		101.25355			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.15511		99.13278			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.54428		100.52471			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.25269		100.23179			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.28884		100.26985			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.40223		100.38378			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1 On 11/11/2020 Spot Bond			100.00000	13.12076	100.00000	7.53018		50,000,000,000,000.00	500,000,000	27,000,000,000	
Total ABFN15 SPOT								50,000,000,000,000.00	500,000,000	27,000,000,000	
Total For ABFN15								50,000,000,000,000.00	500,000,000	27,000,000,000	
ABFN1 On 11/11/2022 Spot Bond			100.00000	11.86451	100.00000	6.14194		0.00	0	53,900,000,000	
Total ABFN16 SPOT								0.00	0	53,900,000,000	
Total For ABFN16								0.00	0	53,900,000,000	
ABN05 On 18/04/2021 Spot Bond			2.13000	178.61940	2.10000	178.87752		0.00	0	0	
Total ABN05 SPOT								0.00	0	0	
Total For ABN05								0.00	0	0	
ABN09 On 27/06/2023 Spot Bond			2.17000	182.75390	2.17000	182.74312		0.00	0	0	
Total ABN09 SPOT								0.00	0	0	
Total For ABN09								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14 On 10/10/2033 Spot Bond			1.82000	192.79046	1.82000	192.78091			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			8.29125	83.83410	8.17125	84.02203			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			8.29125	83.83410	8.17125	84.02203			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				101.16471		101.14255			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.76000		100.74000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.32000		100.30000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.04000		99.02000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.37000		99.36000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.77064		100.75135			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.62842		100.60819			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				98.01000		98.00000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.29000		97.29000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53 On 01/06/2016 Spot Bond				97.00000		97.00000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				96.74000		96.74000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.91490		100.89537			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.60510		100.58351			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond				95.00000		95.01000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				94.79000		94.82000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.65000	114.27285	2.65000	114.26467			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			2.44000	168.07409	2.45500	167.79784			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.43000	222.75201	2.43000	222.73733			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				93.44000		93.49000			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			9.95500	90.29071	9.85500	90.74137			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN70 On 28/03/2017 Spot Bond				106.04000		106.14000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				50.37000		51.27000			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				102.12125		102.03638			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.43000		101.54000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.56000		112.56000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.96611	9.63000	109.93785			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				105.18000		105.31000			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			9.98000	107.55355	9.88500	108.17224			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			9.28000	90.24756	9.17500	90.63492			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				103.36000		103.58000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN82 On 05/07/2016 Spot Bond				124.61000		124.43000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.07500	106.91192	9.98000	107.52493			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				95.16000		95.19000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.39260		101.37026			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				100.22190		100.20131			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			8.49500	104.38917	8.37500	104.62139			0.00	0	158,626,100
Total ABS10 SPOT									0.00	0	158,626,100
Total For ABS10									0.00	0	158,626,100
ABS11 On 09/04/2021 Spot Bond			9.75500	99.51813	9.65000	99.92334			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			9.51000	99.05172	9.40500	99.40328			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			9.98500	98.49117	9.88000	98.95584			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			100.00000	15.21423	100.00000	8.58030		500,000,000,000,000.00	15,000,000,000	29,200,000,000	
Total ABS14 SPOT								10,000,000,000,000.00	15,000,000,000	29,200,000,000	
Total For ABS14								10,000,000,000,000.00	15,000,000,000	29,200,000,000	
ABS15 On 11/11/2022 Spot Bond			100.00000	14.36287	100.00000	7.40338			0.00	0	38,500,000,000
Total ABS15 SPOT									0.00	0	38,500,000,000
Total For ABS15									0.00	0	38,500,000,000
ABS16 On 11/11/2025 Spot Bond			100.00000	14.81896	100.00000	7.41225		780,000,000,000,000.00	37,800,000,000	58,600,000,000	
Total ABS16 SPOT								10,000,000,000,000.00	37,800,000,000	58,600,000,000	
Total For ABS16								10,000,000,000,000.00	37,800,000,000	58,600,000,000	
ABS17 On 11/11/2027 Spot Bond			100.00000	15.11304	100.00000	7.53551		300,000,000,000,000.00	3,000,000,000	22,700,000,000	
Total ABS17 SPOT								10,000,000,000,000.00	3,000,000,000	22,700,000,000	
Total For ABS17								10,000,000,000,000.00	3,000,000,000	22,700,000,000	
ABS6 On 01/06/2020 Spot Bond			9.43000	99.19703	9.32500	99.54407			0.00	0	1,190,912,100
Total ABS6 SPOT									0.00	0	1,190,912,100
Total For ABS6									0.00	0	1,190,912,100
ABS7 On 11/09/2026 Spot Bond			10.57500	90.18722	10.48000	90.72078			0.00	0	3,675,020,700
Total ABS7 SPOT									0.00	0	3,675,020,700
Total For ABS7									0.00	0	3,675,020,700
ABS9 On 17/03/2016 Spot Bond			7.71000	101.97101	7.64500	101.97249			0.00	0	2,625,000,000
Total ABS9 SPOT									0.00	0	2,625,000,000
Total For ABS9									0.00	0	2,625,000,000
ABS12 On 07/12/2023 Spot Bond			2.20000	286.38716	2.17000	286.93786			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.21000	134.59357	2.19000	134.61751			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.22500	137.96553	2.23000	137.91818			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.01016	100.00000	0.01014			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02L On 20/03/2018 Spot Bond			100.00000	15.28453	100.00000	15.24709			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	90.54726	100.00000	90.32258			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				76.93223		77.21352			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	58.30584	100.00000	58.16304			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.51894		102.49611			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.51894		102.49611			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.53277		102.50979			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.53277		102.50979			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.50511		102.48242			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.29094		99.27228			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			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				101.02133		100.99898			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2018 Spot Bond				101.23543		101.21189			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				101.27044		101.24622			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				101.28450		101.26000			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				101.25630		101.23234			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				101.19307		101.17036			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			9.72000	102.38715	9.61500	102.71504			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				93.72151		93.70146			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				221.26904		217.94408			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				221.30272		217.97526			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond				101.22118		101.19792			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.61947		101.59609			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				103.09493		103.07239			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.78250		102.76059			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			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				102.01390		101.99164			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.91472		101.89424			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				101.22544		101.20209			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.88834		101.86704			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				101.20026		101.17741			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157 On 20/03/2017 Spot Bond				101.15081		101.12892			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.46329	10.23000	101.43548			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				111.31441		111.29646			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			9.78500	103.90782	9.66500	104.23927			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				101.19594		101.17318			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	122.79426	1.75000	122.78840			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				101.16445		101.14263			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				101.19944		101.17694			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.12944		101.10832			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				101.22713		101.20311			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				102.27609		102.25589			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.11684		101.09597			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				101.87447		101.85337			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.19244		101.17008			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.17116		101.14887			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				101.23097		101.20752			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.24931		101.22550			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.19144		101.17185			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				101.25364		101.22974			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.25364		101.22974			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				101.31127		101.28657			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				101.17145		101.14950			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				101.32299		101.29775			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.51032		102.48815			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				101.31127		101.28657			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL20ϵ On 21/11/2016 Spot Bond				100.80969		100.78975			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				101.27765		101.25328			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				101.25538		101.23178			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				159.42696		157.03136			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				161.72660		159.29613			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL20ϵ On 20/03/2016 Spot Bond				101.12239		101.10106			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL20ϵ On 20/03/2018 Spot Bond				101.09162		101.07124			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL21ϵ On 20/05/2018 Spot Bond				99.84985		99.83057			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.11825		101.09733			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.38408		99.35840			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.16445		101.14263			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				101.10283		101.08222			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.10143		101.08086			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				101.20851		101.18549			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.02147		99.99987			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.38789		100.36645			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.38159		100.36053			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.72500		100.70220			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.71231		100.68992			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.50107		101.47622			0.00	0	150,000,000
Total ADCB01 SPOT									0.00	0	150,000,000
Total For ADCB01									0.00	0	150,000,000
ADCB0 On 31/07/2016 Spot Bond				100.23636		100.21418			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				100.29923		100.27758			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.88646		101.86177			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB1 On 31/01/2016 Spot Bond			100.00000	85.01629	100.00000	84.82567			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	40.36823	100.00000	40.27044			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	15.90842	100.00000	15.86946			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	1.59183	100.00000	1.58798			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	99.33807	100.00000	99.07317			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	99.36247	100.00000	99.09750			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.50313		100.48344			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.52230		100.50180			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.58602		100.56284			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.49290		100.47364			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			8.23000	99.73197	8.11000	99.76061			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.62732		100.60240			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.72542		100.69635			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	37.01362	100.00000	36.88803			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.30908	100.00000	10.27410			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.30500	99.30452	9.18500	99.61451		186,100,000,000,000.00	20,000,000,000	10,000,000,000	
Total AIR01 SPOT								16,100,000,000,000.00	20,000,000,000	10,000,000,000	
Total For AIR01								16,100,000,000,000.00	20,000,000,000	10,000,000,000	
AIR02 On 30/04/2023 Spot Bond			10.07500	108.68740	9.98000	109.17673		0.00	0	22,516,900	
Total AIR02 SPOT								0.00	0	22,516,900	
Total For AIR02								0.00	0	22,516,900	
AIR03 On 09/03/2016 Spot Bond			7.73000	102.85953	7.66500	102.85954		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			9.69500	101.64219	9.59500	102.18099		0.00	0	21,317,500	
Total AIR04 SPOT								0.00	0	21,317,500	
Total For AIR04								0.00	0	21,317,500	
AIR04U On 26/10/2029 Spot Bond			100.00000	12.03596	100.00000	12.00931		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			10.41500	101.45260	10.32000	102.11617		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			2.69000	171.72382	2.70500	171.45098		0.00	0	200,000,000	
Total AIRL01 SPOT								0.00	0	200,000,000	
Total For AIRL01								0.00	0	200,000,000	
ANG01 On 09/12/2016 Spot Bond				101.44101		101.41948		0.00	0	0	
Total ANG010 SPOT								0.00	0	0	
Total For ANG010								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF01 On 26/09/2017 Spot Bond				100.99699		100.97518			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				101.07021		101.04676			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.01450		100.04118			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.02769		101.00893			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				102.07370		102.05646			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.05179		101.03182			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.15080		101.12891			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.54302		101.51225			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.63617		101.61929			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				95.33000		95.51000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.38305		101.36621				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				114.79205		114.76913				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.68000	242.31782	2.68000	242.30017				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.94425		99.91786				0.00	0	140,000,000
Total ASN028 SPOT										0.00	0	140,000,000
Total For ASN028										0.00	0	140,000,000
ASN03: On 19/09/2017 Spot Bond				114.75024		114.73092				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				100.04470		100.02233				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.69500	214.89921	2.69500	214.88351				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.03974		101.02039			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				101.01078		100.99002			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.63244		100.61208			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.59168		100.57059			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.49277		100.47028			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.34853		100.32642			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.29685		100.27532			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.66228		98.66082			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00015		100.00031			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.54087		101.51953			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.19580		101.17493			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.06550		100.04361			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.75449		100.73737			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.68534		91.92956			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.80952		100.79025			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.35455		101.32900			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.14345		101.12205			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.40456		101.38253			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.24140		101.21807			0.00	0	13,000,000
Total ASN083 SPOT									0.00	0	13,000,000
Total For ASN083									0.00	0	13,000,000
ASN08: On 03/09/2020 Spot Bond				101.79205		101.76573			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.04532		101.02385			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.76628		100.74496			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.50451		100.48253			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09: On 10/11/2020 Spot Bond			100.00000	2.24326	100.00000	2.22642			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	48.76377	100.00000	48.65584			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN38I On 20/12/2017 Spot Bond			100.00000	23.11487	100.00000	23.05825			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	23.21346	100.00000	23.15661			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	22.76979	100.00000	22.71402			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	44.60389	100.00000	44.49466			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	62.52021	100.00000	62.36710			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	22.91059	100.00000	22.85448			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	42.23644	100.00000	42.13300			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	61.08733	100.00000	60.93771			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	1.82455	100.00000	1.81879			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	19.43353	100.00000	19.34807			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.21245		101.19210			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				101.01731		100.99838			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				101.21610		101.19577			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			9.18000	102.64612	9.06000	102.92313			0.00	0	285,183,600
Total BAW11 SPOT									0.00	0	285,183,600
Total For BAW11									0.00	0	285,183,600
BAW13 On 17/04/2017 Spot Bond				100.99221		100.97240			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.28584		100.26729			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.29617		101.27342			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.85797		101.83641			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			10.00500	102.43176	9.90000	102.81061			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	85.08159	100.00000	84.88372			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			10.10500	97.49282	10.00000	97.94097			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.91326		102.89311			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			9.04500	102.61648	8.92500	102.79859			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			10.89344	101.88683	10.88002	101.86029			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				101.30715		101.27705				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			10.95074	101.38220	10.95165	101.35207				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.98977	100.98401	11.87089	101.17319				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.33623		101.30544				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.33623		101.30544				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.33630		101.30551				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.14344	101.25176	11.13002	101.22471				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.04982	101.42789	11.04507	101.39846				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.52361	11.06000	101.49327				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.25222	101.27752	10.20404	101.27340				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.85786		101.83042				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.26948		101.24047				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				101.26948		101.24047				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.98132	99.99378	11.88892	100.03852				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			11.82000	100.21586	11.70000	100.35944				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.74500	98.65071	11.62500	98.81734				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				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				101.16204		101.13535				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	101.06097	9.28000	101.03561				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				101.22997		101.20206				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			11.65500	100.82960	11.53500	101.01631				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				101.19560		101.16850				0.00	0	150,000,000
Total BAYA33 SPOT										0.00	0	150,000,000
Total For BAYA33										0.00	0	150,000,000
BAYA34 On 31/03/2018 Spot Bond				101.22424		101.19647				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				101.22424		101.19647				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				108.75384		108.75384				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				101.18184		101.15508				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				101.24876		101.22003				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.24876		101.22003				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.18414		101.15732				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.20850		101.18072				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.24887		101.22014				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.02333		101.00034				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.89344	102.23126	13.88002	102.19646				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.25362	101.89816	15.18751	101.92497				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB04 On 31/03/2017 Spot Bond			14.17137	101.70234	14.09013	101.72243				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.59489		101.55826				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.59489		101.55826				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.59489		101.55826				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				101.65164		101.61365				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				101.39571		101.36384				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	45.55728	100.00000	45.47084				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.74456	100.00000	20.69431				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.87988	100.00000	18.83415				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.65425	100.00000	11.62602				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.65425	100.00000	11.62602				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.09055	100.00000	14.05640				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.20921	100.00000	12.17963				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.44532		100.42604				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.72971		100.71001				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.54690		100.52859				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	10.11932	100.00000	10.09454				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	10.11932	100.00000	10.09454				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total BCP99U SPOT										0.00	0	0
Total For BCP99U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.10000	188.15798	2.07000	188.31444				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.59500	157.43930	8.50000	159.12625				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.59500	157.87639	8.50000	159.54930				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.98000	94.18071	8.88500	94.83356			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.45500	98.05712	8.33500	98.28466			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.47207		100.45157			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.10923		101.09081			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.51064		100.48838			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.54028		100.51666			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.62280		100.59540			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	54.00626	100.00000	53.87543			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A: On 30/10/2016 Spot Bond				100.27933		100.25916			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				100.28457		100.26399			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				100.28632		100.26560			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				100.30724		100.28490			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.33509		100.31059			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	52.84012	100.00000	52.71211			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211			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				101.28206		101.26014			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				101.30572		101.28339			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			8.54500	101.69894	8.42500	101.82564		5,127,000,000,000.00	600,000,000	300,000,000	
Total BG42A4 SPOT								5,127,000,000,000.00	600,000,000	300,000,000	
Total For BG42A4								5,127,000,000,000.00	600,000,000	300,000,000	
BG42B On 15/03/2017 Spot Bond				101.37670		101.35312			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C On 15/06/2017 Spot Bond				101.50268		101.47691			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	37.77607	100.00000	37.68355			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	37.77607	100.00000	37.68355			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.80198		100.77950			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.47000	97.79984	11.36500	98.09751			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				100.18215		100.15772			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.36000	98.36294	11.25500	98.67036			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.50500	101.62992	11.40000	101.97874			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				101.88702		101.85923			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.99500	101.38608	11.89500	101.80938			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				101.90618		101.87820			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.50500	100.98847	11.40000	101.34178			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGR01 On 04/02/2016 Spot Bond				105.86849		105.84753				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	97.86562	100.00000	97.62157				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.58169		101.56077				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.59110		100.56971				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			9.13500	102.39794	9.01500	102.73621				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				98.86330		98.84526				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				98.46379		98.44572				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.56662		101.54797				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.80471		101.78315				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.55823		101.53937				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.63295		101.61315				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.76878		101.74729				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E On 21/11/2015 Spot Bond				102.33417		102.30560			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				103.25522		103.21573			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.41948		100.39590			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.43099		100.40673			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.40300		101.37792			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.54190		101.51470			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				102.66386		102.63672			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC01(On 24/11/2015 Spot Bond				99.77343		99.75455			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.55507		100.53714			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.45052		100.43306			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.31624		100.29903			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC06(On 25/11/2015 Spot Bond				99.76203		99.74373			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC064 On 12/02/2016 Spot Bond				100.00000	0.00000	99.98106			0.00	0	0
Total BTC064 SPOT									0.00	0	0
Total For BTC064									0.00	0	0
BTC066 On 23/11/2015 Spot Bond				99.79994		99.78175			0.00	0	0
Total BTC066 SPOT									0.00	0	0
Total For BTC066									0.00	0	0
BTC067 On 22/02/2016 Spot Bond				101.57634		101.55726			0.00	0	0
Total BTC067 SPOT									0.00	0	0
Total For BTC067									0.00	0	0
BTC070 On 09/12/2015 Spot Bond				99.50877		99.49058			0.00	0	0
Total BTC070 SPOT									0.00	0	0
Total For BTC070									0.00	0	0
BTC071 On 09/03/2016 Spot Bond				101.11777		101.09920			0.00	0	0
Total BTC071 SPOT									0.00	0	0
Total For BTC071									0.00	0	0
BTC072 On 08/01/2016 Spot Bond				97.08301		97.03183			0.00	0	0
Total BTC072 SPOT									0.00	0	0
Total For BTC072									0.00	0	0
BTC073 On 11/01/2016 Spot Bond				98.90849		98.89030			0.00	0	0
Total BTC073 SPOT									0.00	0	0
Total For BTC073									0.00	0	0
BTC074 On 11/11/2015 Spot Bond				100.00000	0.00000	99.50220			0.00	0	0
Total BTC074 SPOT									0.00	0	0
Total For BTC074									0.00	0	0
BTC075 On 14/01/2016 Spot Bond				98.85308		98.83488			0.00	0	0
Total BTC075 SPOT									0.00	0	0
Total For BTC075									0.00	0	0
BTC077 On 20/01/2016 Spot Bond				98.74363		98.72542			0.00	0	0
Total BTC077 SPOT									0.00	0	0
Total For BTC077									0.00	0	0
BTC078 On 20/04/2016 Spot Bond				100.29794		100.28061			0.00	0	0
Total BTC078 SPOT									0.00	0	0
Total For BTC078									0.00	0	0
BTC079 On 22/01/2016 Spot Bond				98.70757		98.68937			0.00	0	0
Total BTC079 SPOT									0.00	0	0
Total For BTC079									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC08(On 01/02/2016 Spot Bond				98.50979		98.49267				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond				98.45112		98.43290				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BUS01(On 30/09/2016 Spot Bond			100.00000	59.40114	100.00000	59.25724				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				101.01534		100.99312				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				101.05186		101.02882				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.19504		101.17420				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				99.85369		99.83236				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49(On 30/06/2018 Spot Bond			100.00000	19.78965	100.00000	19.74170				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			9.74500	104.32855	9.62500	104.41392				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				103.58053		103.55822				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			8.09500	101.30569	7.97500	101.34082				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.35500	93.08189	15.23500	93.29572				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				97.68355		97.64910				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			13.15500	99.08160	13.03500	99.34736				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			9.19500	104.90226	9.07500	105.04384				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				99.38145		99.34374				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			13.15500	96.30448	13.03500	96.60745				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				95.84088		95.79435				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				100.12592		100.02054				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.90500	91.78298	10.80000	92.10264				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				102.06688		102.04338				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.24241		100.21932				0.00	0	25,000,000
Total CBL24 SPOT										0.00	0	25,000,000
Total For CBL24										0.00	0	25,000,000
CCT01 On 23/06/2023 Spot Bond			10.50000	115.51679	10.40500	116.01051				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.55500	110.72335	10.46000	111.24304				0.00	0	402,362,100
Total CCT02 SPOT										0.00	0	402,362,100
Total For CCT02										0.00	0	402,362,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.41000	106.16004	10.31500	106.70862			0.00	0	361,242,900
Total CCT03 SPOT									0.00	0	361,242,900
Total For CCT03									0.00	0	361,242,900
CGR10 On 08/12/2016 Spot Bond				102.06968		102.03721			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			11.94500	101.47539	11.82500	101.48766			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				103.15140		103.12983			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				103.46941		103.44802			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	114.40180	10.00000	114.37190			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.92898		100.90221			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.36379		101.33724			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.46762		100.44120			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	13.68652	100.00000	13.64379			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	20.27759	100.00000	20.22793			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	21.14151	100.00000	21.07550			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				100.92077		100.89168			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.07484		101.05020			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				101.11521		101.08962			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				101.16184		101.13516			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.94548		101.91940			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				102.10079		102.07262			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN17(On 20/12/2015 Spot Bond				101.22131		101.19805			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				101.37217		101.35215			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	103.65660	10.11000	103.62883			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.81006		100.78870			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	127.11005	2.76000	127.10058			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19(On 24/08/2016 Spot Bond				103.22204		103.22204			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	127.02797	3.14000	127.01715			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	101.64364	8.25000	101.62094			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			2.92500	127.75551	2.93000	127.71157			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19(On 13/09/2016 Spot Bond			2.40000	126.43690	2.40000	126.42862			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20(On 20/12/2016 Spot Bond				101.69203		101.65958			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			8.80000	100.34949	8.73500	100.38282			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On 20/10/2016 Spot Bond				100.50316		100.48257			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.51844		100.49682			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.85000	100.35247	8.78500	100.38616			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.85000	100.35247	8.78500	100.38616			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.90000	103.46708	8.83500	103.50783			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.24954		101.22573			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.37087		101.34470			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				99.92005		99.89977			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.81676		101.79414			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN242 On 24/02/2019 Spot Bond			9.35000	102.00639	9.35000	101.98106				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.00639	9.35000	101.98106				0.00	0	100,000,000
Total CLN243 SPOT										0.00	0	100,000,000
Total For CLN243										0.00	0	100,000,000
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.58872		101.56798				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.34355		101.32225				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.65336		101.63277				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.65336		101.63277				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.65336		101.63277				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.28516		101.26356				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.58500	101.40800	9.46500	101.72236				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.73932		100.72011				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				104.22317		104.20230				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				101.37951		101.35843			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.37260		101.35165			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.39495		101.37314			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				99.77649		101.70781			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				102.01694		101.99136			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.55613		101.53472			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				102.13949		102.11746			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.29842		100.27826			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.98052		101.95822			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.29817		101.27325			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.14960		101.12437			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				102.71205		102.69049			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.98189		100.95676			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				101.13741		101.11245			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				101.01044		100.98521			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.32997		101.30459			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.98219		100.95705			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.34129		101.31692			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.06965		101.04553			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				162.15555		162.15555			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.26023		102.23717			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				162.55124		162.55124			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				161.46539		161.46539			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				161.46539		161.46539			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				162.23245		162.23245				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				157.86409		157.86409				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				158.02641		158.02641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.90097		99.87636				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.23500	91.87793	11.13500	92.30306				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.75500	93.26539	11.65500	93.69504				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.02362		101.00060				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.32803		101.30299				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.90316		99.87910				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.37721		100.35640				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.24300		100.22028				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.28447	8.80500	100.26074				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322 On 20/12/2015 Spot Bond				101.17145		101.14950			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.38082		100.35979			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.22321		101.20025			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.24419		101.22081			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.32523		101.30026			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.27783		101.25347			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.75691		101.72320			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				85.66611		85.60488			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.39070		101.36414			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				101.02362		101.00060			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				139.97020		139.97020			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.33963		100.31839			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.53020		101.50117			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				101.02937		101.00621			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				101.74636		101.71285			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				101.44683		101.41917			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				101.12245		101.10111			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				101.28612		101.26192			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				100.33646		100.31543			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				100.04118		100.02062			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				101.00059		100.97812			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				100.32632		100.30571			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				101.67384		101.65140			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN354 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
CLN358 On 30/04/2018 Spot Bond				102.36664		102.34533			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.36350		100.34524			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.07060		101.05063			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.41500	102.24979	10.31500	102.77540			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.18664		101.16405			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.15173		100.12961			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.55500	104.01048	12.45500	104.49401			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.16351		100.13785			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.58500	103.99436	12.48500	104.44955			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	108.38616	10.02000	108.35736			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.16351		100.13785			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.39733		100.37534				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				101.40897		101.38233				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.16897		101.14672				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.19296		101.17025				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.19312		101.17040				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.06620		101.04217				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.90500	101.31202	9.80000	101.71477				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.18106		101.15431				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.29032		101.26603				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	99.19430	10.98000	99.16517				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	101.57137	11.00000	101.54149				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.33386		101.30840				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN387 On 22/07/2017 Spot Bond				100.45312		100.43253			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.34500	100.07359	12.24500	100.56652			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.43407		101.40693			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.19284		101.17013			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.43436		100.40987			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.27069		101.24646			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.91232		100.89104			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.11544		101.09459			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.16386		91.16386			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.17845		101.15636			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				101.51907		101.49774				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.27634		101.25232				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.61784		101.58707				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.90666		99.88347				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				99.90721		99.88416				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.17845		101.15636				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.32523		101.30026				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.97615		100.95383				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.95449		100.93311				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				99.68980		99.66197				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.04536		101.02589				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				85.91444		85.91444				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond				101.18545		101.16322			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.28683		100.27136			0.00	0	0
Total CLN408 SPOT									0.00	0	0
Total For CLN408									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.63050		100.60543			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.31127		101.28657			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.31825		101.29341			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.63367		100.60847			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.29730		101.27287			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.56221		101.53254			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.36711		101.34131			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.67486		100.64792			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	100.00000			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				101.33692		101.31038			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				101.18787		101.16075				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	43.07756	7.01000	43.06957				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				101.19940		101.17200				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.53092		100.50100				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				101.54310		101.50572				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				101.41753		101.38331				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				101.54310		101.50572				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				101.08855		101.06255				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.24453		101.21131				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.72781		100.70243				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.51225		100.49034				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.49749		100.46491				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond				61.21439		61.19359			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond			100.00000	1.17978	100.00000	1.16788		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total CLN431 SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For CLN431								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
CLN432 On 20/12/2020 Spot Bond			100.00000	1.17978	100.00000	1.16788		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total CLN432 SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For CLN432								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
CLN433 On 20/12/2020 Spot Bond			100.00000	1.17978	100.00000	1.16788		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total CLN433 SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For CLN433								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
CLN55 On 18/04/2028 Spot Bond				169.92920		172.53782		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			8.98000	94.18071	8.88500	94.83356		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			8.59500	157.43930	8.50000	159.12625		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			8.59500	157.87639	8.50000	159.54930		0.00	0	0	
Total CLN89 SPOT								0.00	0	0	
Total For CLN89								0.00	0	0	
CLNF03 On 10/10/2016 Spot Bond				100.73797		100.71484		0.00	0	0	
Total CLNF03 SPOT								0.00	0	0	
Total For CLNF03								0.00	0	0	
CLNF04 On 10/10/2016 Spot Bond				100.99877		100.97643		0.00	0	0	
Total CLNF04 SPOT								0.00	0	0	
Total For CLNF04								0.00	0	0	
CLNF05 On 20/09/2016 Spot Bond				101.26362		101.23954		0.00	0	0	
Total CLNF05 SPOT								0.00	0	0	
Total For CLNF05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF06 On 20/12/2016 Spot Bond				101.18460		101.16205				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				101.20018		101.17733				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.72233		100.70011				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				101.19244		101.17008				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.37721		100.35640				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.08882		101.06849				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.16487		101.14270				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				101.15780		101.13578				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.16481		101.14264				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.19244		101.17008				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH001 On 26/11/2018 Spot Bond				101.94257		101.91755				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH002 On 15/04/2019 Spot Bond				100.68846		100.66462				0.00	1,200,000,000	600,000,000
Total COH002 SPOT										0.00	1,200,000,000	600,000,000
Total For COH002										0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			8.98000	103.49523	8.91500	103.50783				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			8.87000	104.21593	8.75000	104.46238				0.00	0	1,018,909,900
Total COJ04 SPOT										0.00	0	1,018,909,900
Total For COJ04										0.00	0	1,018,909,900
COJ05 On 05/06/2023 Spot Bond			9.80500	117.92907	9.70000	118.49754				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.19000	104.77275	8.12500	104.75458				0.00	0	25,179,700
Total COJ06 SPOT										0.00	0	25,179,700
Total For COJ06										0.00	0	25,179,700
COJ07 On 23/03/2021 Spot Bond			10.11500	104.15579	10.01000	104.56299				0.00	0	161,114,900
Total COJ07 SPOT										0.00	0	161,114,900
Total For COJ07										0.00	0	161,114,900
COJG0 On 09/06/2024 Spot Bond			10.19500	104.23860	10.09500	104.77505				0.00	0	355,669,900
Total COJG01 SPOT										0.00	0	355,669,900
Total For COJG01										0.00	0	355,669,900
COT01 On 03/04/2023 Spot Bond			10.56500	93.63865	10.46500	94.09421				0.00	0	301,533,200
Total COT01 SPOT										0.00	0	301,533,200
Total For COT01										0.00	0	301,533,200
COT02 On 03/04/2028 Spot Bond			11.32500	93.69412	11.23000	94.25974				0.00	0	350,000,000
Total COT02 SPOT										0.00	0	350,000,000
Total For COT02										0.00	0	350,000,000
COT03 On 05/06/2028 Spot Bond			11.32500	91.77990	11.23000	92.32689				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.68611		101.66350				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	11.45034	100.00000	11.42230				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				101.67594		101.65476				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				101.08631		101.06486				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.67062		101.64885				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.50710	100.00000	11.47892				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	14.98129	100.00000	14.94460				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04U On 26/08/2016 Spot Bond			100.00000	68.51443	100.00000	68.21314				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	21.39816	100.00000	21.23754				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.88000	98.13271	11.77500	98.77531				0.00	0	12,950,000,000
Total CPV01 SPOT										0.00	0	12,950,000,000
Total For CPV01										0.00	0	12,950,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	18.47937	100.00000	18.43411				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	10.02493	100.00000	10.00038				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	19.23467	100.00000	19.18756				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				100.30451		100.28619				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			8.07000	98.74555	7.95000	98.92744				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG5 On 20/11/2015 Spot Bond				99.84189		99.82238			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				101.56802		101.54822			0.00	0	0
Total DENG56 SPOT									0.00	0	0
Total For DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				101.39157		101.37107			0.00	0	0
Total DENG57 SPOT									0.00	0	0
Total For DENG57									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.37601		101.35465			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.78674		100.76422			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				100.19095		100.17116			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				101.92671		101.90685			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				100.18512		100.16618			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.52741		101.49843			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.60637		100.57174			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				101.33222		101.30710			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				57.34572		57.29097			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			9.64500	100.99669	9.54000	101.41110			0.00	0	106,258,500
Total DV2021 SPOT									0.00	0	106,258,500
Total For DV2021									0.00	0	106,258,500
DV21 On 15/06/2016 Spot Bond			7.70000	110.26098	7.63500	110.27682		61,600,000,000,000.00	8,000,000,000	4,989,356,700	
Total DV21 SPOT								1,600,000,000,000.00	8,000,000,000	4,989,356,700	
Total For DV21								1,600,000,000,000.00	8,000,000,000	4,989,356,700	
DV22 On 07/02/2020 Spot Bond			9.33000	102.87618	9.22500	103.21354		0.00	0	343,161,300	
Total DV22 SPOT								0.00	0	343,161,300	
Total For DV22								0.00	0	343,161,300	
DV23 On 27/02/2023 Spot Bond			9.89500	102.59943	9.79500	103.08723		0.00	0	605,177,700	
Total DV23 SPOT								0.00	0	605,177,700	
Total For DV23								0.00	0	605,177,700	
DV24 On 18/02/2024 Spot Bond			9.82500	101.48339	9.72500	102.01384		0.00	0	170,304,400	
Total DV24 SPOT								0.00	0	170,304,400	
Total For DV24								0.00	0	170,304,400	
DV29 On 18/02/2029 Spot Bond			9.96500	103.31165	9.87000	103.98399		0.00	0	213,272,400	
Total DV29 SPOT								0.00	0	213,272,400	
Total For DV29								0.00	0	213,272,400	
DVC008 On 20/11/2015 Spot Bond				99.84255		99.82311		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC011 On 11/06/2016 Spot Bond				101.23894		101.21911		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				100.32021		100.30278		0.00	0	0	
Total DVC012 SPOT								0.00	0	0	
Total For DVC012								0.00	0	0	
DVC013 On 25/06/2016 Spot Bond				100.94377		100.92490		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVC014 On 24/02/2016 Spot Bond				101.51507		101.49582		0.00	0	0	
Total DVC014 SPOT								0.00	0	0	
Total For DVC014								0.00	0	0	
DVC015 On 24/08/2016 Spot Bond				101.53015		101.51070		0.00	0	0	
Total DVC015 SPOT								0.00	0	0	
Total For DVC015								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC011 On 18/03/2016 Spot Bond				101.04864		101.03015				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC017 On 16/09/2016 Spot Bond				101.06077		101.04203				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				99.94117		99.92271				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.76333		100.74315				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				100.45281		100.43175				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			8.50000	122.85658	8.39500	123.27920				0.00	0	2,410,550,000
Total E170 SPOT										0.00	0	2,410,550,000
Total For E170										0.00	0	2,410,550,000
ECN20 On 14/03/2020 Spot Bond			9.53000	101.95799	9.42500	102.30023				0.00	0	25,000,000,000
Total ECN20 SPOT										0.00	0	25,000,000,000
Total For ECN20										0.00	0	25,000,000,000
ECN22 On 14/03/2022 Spot Bond			9.70500	101.76450	9.60000	102.22913				0.00	0	25,000,000,000
Total ECN22 SPOT										0.00	0	25,000,000,000
Total For ECN22										0.00	0	25,000,000,000
ECN24 On 14/03/2024 Spot Bond			9.94500	101.61430	9.84500	102.14763				0.00	0	25,000,000,000
Total ECN24 SPOT										0.00	0	25,000,000,000
Total For ECN24										0.00	0	25,000,000,000
ECN32 On 14/03/2032 Spot Bond			2.93000	102.03768	2.93000	102.02952				0.00	0	25,000,000,000
Total ECN32 SPOT										0.00	0	25,000,000,000
Total For ECN32										0.00	0	25,000,000,000
EDC01 On 04/04/2016 Spot Bond				98.46277		98.40968				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.47003		100.44003				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.62790		100.60844				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.37170		100.34831				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.55865	100.00000	17.48144				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.40000	102.66133	2.40000	102.65467				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			2.23000	126.26313	2.24500	126.05349				0.00	0	7,000,000
Total EL28 SPOT										0.00	0	7,000,000
Total For EL28										0.00	0	7,000,000
EL29 On 19/11/2029 Spot Bond			2.16000	114.79780	2.17500	114.58100				0.00	0	7,000,000
Total EL29 SPOT										0.00	0	7,000,000
Total For EL29										0.00	0	7,000,000
EL30 On 29/07/2030 Spot Bond			2.16000	115.59902	2.17500	115.37792				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.28000	106.62777	2.28000	106.62116				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.38000	103.08592	2.38000	103.07929				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			9.95500	105.27044	9.85000	105.63677				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.85500	105.31787	9.75000	105.72854				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			10.37500	98.41188	10.28000	98.90742				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			10.60000	93.74497	10.50500	94.10580				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			10.74000	100.37774	10.64500	100.77010				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.47500	103.18026	10.38000	103.48138				0.00	0	128,507,400
Total EMM06 SPOT										0.00	0	128,507,400
Total For EMM06										0.00	0	128,507,400
EPF002 On 28/05/2018 Spot Bond				101.63730		101.61576				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				101.23971		101.21889				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				100.12822		100.02247				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				100.12333		100.01833				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				99.86009		99.83967				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.86012		101.83757				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	12.09978	100.00000	12.04599				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF02L On 01/09/2019 Spot Bond			100.00000	5.37768	100.00000	5.35377			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.65036		101.62994			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				101.54117		101.52181			0.00	0	0
Total EPFC17 SPOT									0.00	0	0
Total For EPFC17									0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				101.62846		101.60797			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC19 On 04/02/2016 Spot Bond				100.12882		100.11042			0.00	0	0
Total EPFC19 SPOT									0.00	0	0
Total For EPFC19									0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.13332		100.11588			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.13852		100.12032			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				96.74681		96.71508			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				99.81194		99.78600			0.00	0	100,000,000
Total EQS06 SPOT									0.00	0	100,000,000
Total For EQS06									0.00	0	100,000,000
EQS07 On 09/04/2018 Spot Bond			10.43500	97.08287	10.31500	97.30051			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				98.14580		98.11699			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				100.01805		99.98959			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS10 On 22/03/2016 Spot Bond			100.00000	85.05958	100.00000	84.67815			0.00	0	0
Total EQS10U SPOT									0.00	0	0
Total For EQS10U									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.89496		99.87366			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				99.88819		99.86554			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.89292		99.87167			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.89784		99.87758			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.89443		99.87348			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.90458		99.88516			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1' On 17/11/2025 Spot Bond				99.90593		99.88678			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				99.89986		99.87949			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				99.89518		99.87390			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			8.24500	102.74974	8.12500	102.99163		8,258,295,062,500.00	1,001,612,500	39,534,247,200	
Total ES18 SPOT								8,258,295,062,500.00	1,001,612,500	39,534,247,200	
Total For ES18								8,258,295,062,500.00	1,001,612,500	39,534,247,200	
ES23 On 25/01/2023 Spot Bond			9.08000	107.74902	8.98000	108.26141		210,009,504,000.00	23,128,800	7,612,771,500	
Total ES23 SPOT								210,009,504,000.00	23,128,800	7,612,771,500	
Total For ES23								210,009,504,000.00	23,128,800	7,612,771,500	
ES26 On 02/04/2026 Spot Bond			9.43500	90.51171	9.34000	91.06861		4,745,518,176,000.00	502,969,600	19,988,525,000	
Total ES26 SPOT								4,745,518,176,000.00	502,969,600	19,988,525,000	
Total For ES26								4,745,518,176,000.00	502,969,600	19,988,525,000	
ES33 On 15/09/2033 Spot Bond			10.08000	80.00773	9.99000	80.60709		295,163,617,392,000.00	29,282,104,900	151,495,443,300	
Total ES33 SPOT								295,163,617,392,000.00	29,282,104,900	151,495,443,300	
Total For ES33								295,163,617,392,000.00	29,282,104,900	151,495,443,300	
ES42 On 25/04/2042 Spot Bond			10.17000	85.17875	10.08000	85.87393		5,103,300,915,000.00	501,799,500	63,594,936,900	
Total ES42 SPOT								5,103,300,915,000.00	501,799,500	63,594,936,900	
Total For ES42								5,103,300,915,000.00	501,799,500	63,594,936,900	
EXX01 On 19/05/2017 Spot Bond				98.94411		98.92105		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				97.06901		97.03996		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.51915		100.49841		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				100.98476		100.96323		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	
Total For FIFB03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				99.77203		99.75062				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				99.85042		99.83121				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				101.42687		101.40624				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				103.03192		103.01210				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.26694		101.24801				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				100.05756		100.03833				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				101.56006		101.54050				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				101.61537		101.59505				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.65541		100.63727				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.67069		100.65200				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.15067	100.00000	0.15020				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	0.15067	100.00000	0.15020				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.56713	100.00000	10.54153				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	10.28565	100.00000	10.26074				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				101.25039		101.22902				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				100.57450		100.54992				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				101.39228		101.36843				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.48681		101.46131				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			9.75500	100.03208	9.63500	100.31566				0.00	0	45,774,600
Total FRB05 SPOT										0.00	0	45,774,600
Total For FRB05										0.00	0	45,774,600
FRB08 On 10/06/2016 Spot Bond				101.21753		101.19837				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.21746		101.19830				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				100.38963		100.36780				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.26313		103.24147				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.52331		101.49877				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				101.69973		101.67519			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			10.60500	101.94945	10.50000	102.34767			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.77920		101.75116			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.94583		100.91933			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.95950		100.93260			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			10.60500	108.30715	10.48500	108.59552			0.00	0	172,264,400
Total FRBC21 SPOT									0.00	0	172,264,400
Total For FRBC21									0.00	0	172,264,400
FRBC2 On 21/12/2018 Spot Bond				102.39573		102.37285			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			2.22500	137.96553	2.23000	137.91818			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			2.23000	285.82091	2.20000	286.37004			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.36500	117.00497	2.36500	116.99749			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	158.33065	3.02500	158.07020			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.19000	201.12387	3.19000	201.10648			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01 On 30/11/2020 Spot Bond			7.49500	68.89862	7.49700	68.84901			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.36800	43.96913	9.36900	43.92936			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.61000	42.58963	9.61000	42.55051			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	38.36721	100.00000	38.19664			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				102.00773		101.97889			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.40481		101.37797			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.22136		101.19810			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.33710		101.31159			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				101.31127		101.28657			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.25119		101.22766			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.44006		101.41254			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				101.29032		101.26603			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				101.36990		101.34404			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.68037		101.64836			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.63174		101.60070			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	31.57638	100.09221	31.49898			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				101.17425		101.15224			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				102.08539		102.08539			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.30877		101.28381			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.32292		101.29768			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				101.21142		101.18836			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				101.22742		101.20436			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.59698		101.56662			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				101.20644		101.18379			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.91342	13.22500	66.88951			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.13925		101.11793			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				101.14065		101.11930			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				101.67269		101.64063				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168 On 20/06/2018 Spot Bond				101.19105		101.16870				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.59500	105.71436	3.59500	105.70412				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.24140		101.21807				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				101.24140		101.21807				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				101.99504		101.97073				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				101.02362		101.00060				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				99.20844		99.18541				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.17145		101.14950				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				101.14485		101.12342				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.15567		100.13133				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				101.33501		101.30984				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18(On 10/02/2016 Spot Bond				100.04322		100.02159			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18(On 06/08/2023 Spot Bond				67.95253		71.50946			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.42471		100.40110			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.52741		101.49843			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.55127		101.52158			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18(On 20/03/2016 Spot Bond				101.13225		101.11107			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18(On 20/03/2019 Spot Bond				101.22742		101.20436			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18(On 20/03/2019 Spot Bond				101.22742		101.20436			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19(On 14/03/2016 Spot Bond				101.21559		101.19519			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.88554		100.86439			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.93225		100.90996			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 08/04/2016 Spot Bond				100.83267		100.81325				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.72559		100.70545				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				101.29451		101.27013				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.70667		100.68652				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.81315		100.79379				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.64403		100.62394				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.64570		100.62556				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.55155		100.52945				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.50293		100.48288				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.55155		100.52945				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.50099		100.48101				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 06/05/2017 Spot Bond				100.13700		100.02988			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.14123	8.75000	100.11767			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				103.11593		103.09548			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.98306	100.00000	10.95616			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.08873	100.00000	10.06402			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				96.45071		96.40662			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	12.36888	100.00000	12.33859			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				101.26936		101.24548			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	28.39404	100.00000	28.32525			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.01613		100.04225			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.64783	100.00000	10.62175			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	27.51082	100.00000	27.42423			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				100.01609		100.04221			0.00	0	0
Total FRC215 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 FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	27.48683	100.00000	27.40029				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				100.01592		100.04210				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				100.01254		100.03987				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				100.18211		100.16074				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				100.17126		100.15125				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.03500	131.80251	3.04000	131.75466				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				100.03881		100.01943				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				100.03828		100.01917				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				100.03828		100.01917				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.91679		101.89437				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.30490		101.28433				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				101.18412		101.16355				0.00	0	0
Total FRC228 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 FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.13344		101.10742			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.29032		101.26603			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.02764		101.00699			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.56934		100.55021			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.89500	125.49449	3.90000	125.44482			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.53628		100.50110			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.50035		101.47664			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				100.35069		100.32845			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			3.56500	127.94064	3.57000	127.89252			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.32852		101.30317			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

Contract 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 FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61500	127.58304	3.62000	127.53492				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			3.59500	127.72594	3.60000	127.67783				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.53000	132.50998	3.51000	132.52868				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.60000	144.05579	3.58000	144.06605				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.39180		100.36680				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				101.16482		101.14266				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				101.32010		101.29491				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.52873		101.49948				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.47519		101.44698				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.25958		101.23589				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.25817		101.23452				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				101.17544		101.15572				0.00	0	0
Total FRD003 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 FRD003										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.28759		100.26038				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	13.75310	100.00000	13.71941				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	61.08661	100.00000	60.93700				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	29.89444	100.00000	29.82122				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	49.32707	100.00000	49.17306				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	12.32776	100.00000	12.29790				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.81792		100.79930				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.52491		101.50576				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.75046		102.71049				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				100.61047		100.58984				0.00	1,700,000,000	1,850,000,000
Total FRJ19 SPOT										0.00	1,700,000,000	1,850,000,000
Total For FRJ19										0.00	1,700,000,000	1,850,000,000
FRJ20 On 20/09/2020 Spot Bond				99.44789		99.42217				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.45619		99.38366				0.00	0	0
Total FRJ21 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 FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.55395		102.53789				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.20800	106.15533	2.22800	105.55939				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.50000	115.60823	2.50000	115.60042				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.45583		100.43607				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				102.72611		102.69694				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.64000	112.87139	2.64000	112.86334				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.63000	216.79349	2.63000	216.77802				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.61000	113.45124	2.61000	113.44324				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.66000	215.91667	2.66000	215.90109				0.00	0	0
Total FRS112 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 FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.37073		100.34578				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.45000	116.18252	2.45000	116.17483				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.70000	111.72235	2.70000	111.71421				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				51.41000		50.72700				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.80500	109.74526	2.80500	109.73695				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.78000	212.45275	2.78000	212.43672				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.83000	211.02968	2.83000	211.01348				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.38000	102.30753	2.38000	102.30095				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.86000	210.18147	2.86000	210.16518				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.08000	104.76421	3.08000	104.75550				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.05000	157.67168	3.06500	157.41232				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.53000	97.19273	3.53000	97.18348				0.00	0	0
Total FRS127 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 FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.04000	157.83612	3.05500	157.57648			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2015 Spot Bond				103.44658		103.42795			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.10000	156.85243	3.11500	156.59438			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.37000	196.44316	3.37000	196.42746			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond				94.06652		93.04859			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.46000	98.32549	3.46000	98.31632			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.43000	98.81591	3.43000	98.80677			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.24000	101.99234	3.24000	101.98341			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.91000	159.99198	2.92500	159.72884			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.14000	202.46470	3.14000	202.44746			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.05618		100.03741			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS139 On 19/09/2016 Spot Bond				99.33849		99.31986			0.00	0	0
Total FRS140 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 FRS140									0.00	0	0
FRS14 On 03/10/2016 Spot Bond				106.02771		106.02308			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.04000	157.83612	3.05500	157.57648			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.04000	157.83612	3.05500	157.57648			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.35000	283.56937	2.32000	284.11233			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			2.24000	285.63247	2.21000	286.18106			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			2.96000	272.45002	2.93000	272.96271			0.00	0	50,000,000
Total FRS43 SPOT									0.00	0	50,000,000
Total For FRS43									0.00	0	50,000,000
FRS46 On 31/01/2022 Spot Bond			2.69500	134.35026	2.70000	134.30260			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				100.35273		100.33180			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22500	133.74700	2.23000	133.70110			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.55609		100.53381			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.80762		100.78574			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				100.17769		100.15687			0.00	0	0
Total FRS62 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 FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.48000	112.69076	2.48000	112.68321				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	32.75745	104.97509	32.67367				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	36.41919	101.07593	36.32914				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	29.52530	100.44759	29.45270				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	34.77858	100.76967	34.69282				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			2.15000	121.26326	2.15000	121.25617				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.31000	117.54063	2.31000	117.53329				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.02191		99.02081				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.34000	117.24810	2.34000	117.24069				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.86251		101.83754				0.00	0	0
Total FRS88 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 FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.44000	357.16067	2.41000	357.84281			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				100.01318		100.04028			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.71841		101.69594			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.49000	101.66695	7.42500	101.69894			0.00	0	36,107,000
Total FRX16 SPOT									0.00	0	36,107,000
Total For FRX16									0.00	0	36,107,000
FRX17 On 15/09/2017 Spot Bond			8.12500	101.96540	8.00500	102.14614			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			8.40500	105.32171	8.28500	105.56429			0.00	0	724,105,600
Total FRX18 SPOT									0.00	0	724,105,600
Total For FRX18									0.00	0	724,105,600
FRX19 On 15/11/2019 Spot Bond			9.02000	99.86222	8.90500	100.21896			0.00	0	198,689,800
Total FRX19 SPOT									0.00	0	198,689,800
Total For FRX19									0.00	0	198,689,800
FRX20 On 01/10/2020 Spot Bond			9.34500	98.69480	9.24000	99.07019			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.16500	89.30403	10.06500	89.74779			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			10.31500	107.05954	10.22000	107.59319			0.00	0	51,745,200
Total FRX24 SPOT									0.00	0	51,745,200
Total For FRX24									0.00	0	51,745,200
FRX26 On 01/10/2026 Spot Bond			10.72500	93.30954	10.63000	93.85454		2,145,000,000,000.00		200,000,000	600,000,000
Total FRX26 SPOT								2,145,000,000,000.00		200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX26										2,145,000,000,000.00	200,000,000	600,000,000
FRX30 On 31/01/2030 Spot Bond			10.97500	94.00519	10.88000	94.61341				0.00	0	1,060,000,000
Total FRX30 SPOT										0.00	0	1,060,000,000
Total For FRX30										0.00	0	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			11.09500	90.49773	10.99000	91.17228				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.67000	76.77193	10.58000	77.38725				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.04474		101.02491				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				101.05888		101.03878				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				101.09417		101.07338				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				101.15068		101.12879				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				101.19305		101.17033				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				101.37648		101.35019				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.68243		101.66286				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.56594		101.54585				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.74445		101.72412				0.00	0	0
Total FS2A5 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 FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.81334		101.79218				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.87075		101.84889				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				102.12330		102.09838				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.76066	100.00000	2.75397				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	0.46316	100.00000	0.46204				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	15.28453	100.00000	15.24709				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.56432	100.00000	2.55804				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	0.43022	100.00000	0.42917				0.00	0	0
Total FS4A3U 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 FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.65820		100.63546				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.54500	100.73585	9.42500	100.86589				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.61806		101.59749				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.67188		101.65060				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.69340		101.67185				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.83327		101.80989				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				102.00533		101.97969				0.00	0	0
Total GH31C 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 GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				102.11282		102.08576				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				100.00000	0.00000	101.68625				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GPT35 On 11/02/2016 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total GPT35 SPOT										0.00	0	0
Total For GPT35										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.27660	100.00000	11.24899				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	23.28830	100.00000	23.23127				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.97899	100.00000	14.94231				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	8.42460	100.00000	8.39830				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				100.34338		100.32456				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				100.35648		100.33689				0.00	0	0
Total GRH1A3 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 GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.37272		100.35216				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				100.39522		100.37334				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				100.19522		100.17678				0.00	0	10,000,000
Total GRT02 SPOT										0.00	0	10,000,000
Total For GRT02										0.00	0	10,000,000
GRT04 On 15/09/2016 Spot Bond				101.73714		101.71739				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.33354		101.31216				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				99.76601		99.74407				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				101.03047		101.00930				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.60531		100.58446				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				102.00374		101.98382				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				100.30733		100.28200				0.00	0	0
Total HCH01 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 HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	11.81921	100.00000	11.79059				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.27176		101.25039				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				100.21402		100.19403				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				100.01846		99.99760				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC24 On 14/01/2016 Spot Bond				100.55134		100.53296				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.11042		100.09201				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										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	9.59619	100.00000	9.55399				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.59619	100.00000	9.55399				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.17976	100.00000	10.13499				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.17976	100.00000	10.13499				0.00	0	0
Total HM1C5U 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 HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.93007	100.00000	10.88200				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.93007	100.00000	10.88200				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.84711	100.00000	11.79502				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.53989		100.51828				0.00	0	0
Total HPF01 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 HPF01										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.69603		100.67193				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				100.01197		99.99056				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				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			9.42500	102.85175	9.30500	102.96721				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.81099		99.78689				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				99.82287		99.80024				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			8.68000	106.80087	8.57500	107.18725			105,038,464,608,000.00	12,101,205,600	12,533,577,700	
Total HWAY20 SPOT									15,038,464,608,000.00	12,101,205,600	12,533,577,700	
Total For HWAY20									15,038,464,608,000.00	12,101,205,600	12,533,577,700	
HWAY2 On 07/12/2023 Spot Bond			2.23000	285.82091	2.20000	286.37004			0.00	0	2,402,000,000	
Total HWAY23 SPOT									0.00	0	2,402,000,000	
Total For HWAY23									0.00	0	2,402,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.10000	294.67943	2.07000	295.30830			0.00	0	27,000,000	
Total HWAY24 SPOT									0.00	0	27,000,000	
Total For HWAY24									0.00	0	27,000,000	
HWAY3 On 28/02/2033 Spot Bond			2.37500	100.90221	2.37500	100.89563			0.00	0	10,000,000,000	
Total HWAY33 SPOT									0.00	0	10,000,000,000	
Total For HWAY33									0.00	0	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			10.20000	94.71898	10.11000	95.39689			0.00	0	21,654,286,700	
Total HWAY34 SPOT									0.00	0	21,654,286,700	
Total For HWAY34									0.00	0	21,654,286,700	
HWAY3 On 31/07/2035 Spot Bond			10.20000	94.58197	10.11000	95.27081			0.00	0	10,000,000,000	
Total HWAY35 SPOT									0.00	0	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35									0.00	0	10,000,000,000
HWF02 On 30/09/2016 Spot Bond			100.00000	56.89349	100.00000	56.75415			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	58.88269	100.00000	58.74004			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	40.17288	100.00000	40.07556			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.70000	123.66963	1.70000	123.66395		43,657,700,000,000.00	25,681,000,000	111,558,164,800	
Total I2025 SPOT								13,657,700,000,000.00	25,681,000,000	111,558,164,800	
Total For I2025								13,657,700,000,000.00	25,681,000,000	111,558,164,800	
I2033 On 28/02/2033 Spot Bond			1.82500	103.38521	1.82500	103.38002		1,235,707,500,000.00	677,100,000	21,975,031,900	
Total I2033 SPOT								1,235,707,500,000.00	677,100,000	21,975,031,900	
Total For I2033								1,235,707,500,000.00	677,100,000	21,975,031,900	
I2038 On 31/01/2038 Spot Bond			1.88000	128.72526	1.88000	128.71872		3,463,148,000,000.00	1,842,100,000	159,527,506,500	
Total I2038 SPOT								3,463,148,000,000.00	1,842,100,000	159,527,506,500	
Total For I2038								3,463,148,000,000.00	1,842,100,000	159,527,506,500	
I2046 On 31/03/2046 Spot Bond			1.93000	128.13087	1.93000	128.12414		31,261,561,000,000.00	16,197,700,000	120,331,745,500	
Total I2046 SPOT								11,261,561,000,000.00	16,197,700,000	120,331,745,500	
Total For I2046								11,261,561,000,000.00	16,197,700,000	120,331,745,500	
I2050 On 31/12/2050 Spot Bond			2.02000	135.34272	2.04000	134.69139		10,687,214,000,000.00	5,290,700,000	61,187,580,400	
Total I2050 SPOT								10,687,214,000,000.00	5,290,700,000	61,187,580,400	
Total For I2050								10,687,214,000,000.00	5,290,700,000	61,187,580,400	
IBL21 On 15/03/2016 Spot Bond			8.40000	101.84855	8.33500	101.84780		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			8.29500	105.10979	8.17500	105.34358		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			8.22000	101.94836	8.15500	101.97373		0.00	0	0	
Total IBL28 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 IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.19093		100.17114				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.37000	134.33853	2.35000	134.36184				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			2.29500	137.42009	2.30000	137.37270				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				101.33754		101.31759				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.41500	101.70938	8.29500	101.94337				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.72462		101.70428				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				99.93026		99.91254				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				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			9.08500	100.25206	8.96500	100.54164				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			9.56000	94.54511	9.45500	94.85957				0.00	0	66,620,600
Total IBL46 SPOT										0.00	0	66,620,600
Total For IBL46										0.00	0	66,620,600
IBL48 On 19/03/2016 Spot Bond				101.06934		101.04951				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			8.94500	97.41361	8.82500	97.63867				0.00	0	41,268,900
Total IBL49 SPOT										0.00	0	41,268,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL49									0.00	0	41,268,900
IBL50 On 02/08/2020 Spot Bond			9.55000	100.81693	9.44500	101.18047			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				100.14918		100.13031			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				99.36643		99.34530			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			7.84500	101.62442	7.78000	101.64784			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.86500	100.48191	8.74500	100.74033			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				100.22690		100.20566			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				99.98163		99.96322			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			8.06500	102.61781	7.94500	102.73735			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			8.82500	103.22407	8.70500	103.53731			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			10.04500	103.55360	9.94500	104.08534			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.88255		100.86243			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				100.34164		100.32266			0.00	0	0
Total IBL62 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 IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.20616		100.18691				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				100.29151		100.27201				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				100.29710		100.27721				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.24784		101.22688				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.02500	131.87666	3.03000	131.82881				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.93311		100.91228				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	16.41797	100.00000	16.34578				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				99.86122		99.84096				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				99.85651		99.83558				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	0.01349	100.00000	0.01346				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				100.46465		100.44582				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.11338		100.09283				0.00	0	0
Total IDCG02 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 IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.65500	95.39487	9.55000	95.76383				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				101.80333		101.78295				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				101.28224		101.25954				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.42500	99.41467	10.33000	99.91812				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 31/01/2017 Spot Bond			5.00000	101.40546	5.00000	101.39185				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP03 On 19/10/2017 Spot Bond			5.00000	100.32437	5.00000	100.31083				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	100.64402	4.00000	100.63307				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	100.28174	4.00000	100.27089				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	62.05791	100.00000	61.90757				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	61.93333	100.00000	61.78329				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	61.93333	100.00000	61.78329				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	102.62848	9.20000	102.60350				0.00	0	0
Total IFM01 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 IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.43007	100.00000	8.40942				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				100.16140		100.13454				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.90739	100.00000	21.85431				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	26.69274	100.00000	26.62809				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.11451	100.00000	2.11046				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.46344	100.00000	9.44051				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.39692	100.00000	11.36932				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.43286	100.00000	11.40516				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.11245	100.00000	11.08786				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	41.94220	100.00000	41.84060				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	9.73856	100.00000	9.70781				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	16.64826	100.00000	16.59572				0.00	0	0
Total IN313U 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 IN313U										0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	92.64514	100.00000	92.41863				0.00	0	0
Total IN314U SPOT										0.00	0	0
Total For IN314U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	56.59281	100.00000	56.26596				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	78.87699	100.00000	78.54418				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	40.79125	100.00000	40.55566				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	30.10530	100.00000	29.93143				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	22.98133	100.00000	22.84860				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	59.23183	100.00000	58.77740				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	59.23183	100.00000	58.77740				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.65000	99.96357	6.65000	99.98178				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA548 On 17/11/2015 Spot Bond			6.65000	99.85446	6.65000	99.79999				0.00	0	0
Total INA548 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 INA548										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.65000	99.72746	6.65000	99.67313				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.70000	99.59779	6.70000	99.54319				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0
INA551 On 08/12/2015 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total INA551 SPOT										0.00	0	0
Total For INA551										0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.80000	98.94924	6.80000	98.89455				0.00	0	0
Total INA601 SPOT										0.00	0	0
Total For INA601										0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.80000	98.82172	6.80000	98.76717				0.00	0	0
Total INA602 SPOT										0.00	0	0
Total For INA602										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.80000	98.69453	6.80000	98.64012				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.80000	98.44112	6.80000	98.38699				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
INA606 On 09/02/2016 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total INA606 SPOT										0.00	0	0
Total For INA606										0.00	0	0
INF547 On 10/05/2016 Spot Bond			100.00000	54.24476	100.00000	100.00000				0.00	0	0
Total INF547 SPOT										0.00	0	0
Total For INF547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.89344	101.70917	10.88002	101.68267				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			10.89344	101.31515	10.88002	101.28876				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				101.25296		101.22861				0.00	0	0
Total ING132 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 ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.22987		101.20599				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.70153	6.50000	100.68393				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				101.27634		101.25232				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				101.22819		101.20781				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.60837		100.58991				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				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				101.20345		101.18043				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				100.17220		100.15108				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				102.64005		102.62120				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				103.69760		103.67671				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				99.99943		99.97213				0.00	0	0
Total INLV01 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 INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.63271		100.60608				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total IP276U SPOT										0.00	0	0
Total For IP276U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.65275		100.63171				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.66086		100.63954				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			8.40000	101.23340	8.33500	101.29647				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.89532		100.87445				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.91587		100.89450				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.92959		100.90789				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.59383		100.57340				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.62269						0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.60527		100.58443				0.00	0	0
Total IPF12 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 IPF12										0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC08 SPOT										0.00	0	0
Total For IPFC08										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.00500	97.15664	9.90000	97.56218				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL6 On 28/09/2017 Spot Bond			8.93500	102.61986	8.81500	102.80111				0.00	0	228,770,200
Total IPL6 SPOT										0.00	0	228,770,200
Total For IPL6										0.00	0	228,770,200
IPL7 On 05/04/2018 Spot Bond				100.82159		100.80048				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.69165		100.67002				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				99.75054		99.72923				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.38725		102.36506				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.64427		101.61831				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			2.97500	133.57914	2.98000	133.56053				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			3.60000	154.67131	3.61500	154.50318				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.99650		100.97262				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.75469		100.73101				0.00	0	0
Total IV023 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 IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.55197		100.52866				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.43236		101.40823				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.16184		99.13251				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.70000	112.71623	3.70000	112.70500				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.70000	112.71623	3.70000	112.70500				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.57814		101.55276				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.54831		99.52334				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.97607	100.00000	9.93220				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			10.61500	107.06139	10.49500	107.29718				0.00	0	14,101,900
Total IV08 SPOT										0.00	0	14,101,900
Total For IV08										0.00	0	14,101,900
IV09 On 30/04/2018 Spot Bond				101.89764		101.87491				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			3.70000	147.39539	3.71500	147.15276				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.65000	99.60078	6.65000	99.60078				0.00	0	0
Total IVA547 SPOT										0.00	0	0

Contract 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 IVA547										0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.70000	99.47049	6.70000	99.47049				0.00	0	0
Total IVA550 SPOT										0.00	0	0
Total For IVA550										0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.70000	99.34352	6.70000	99.34352				0.00	0	0
Total IVA551 SPOT										0.00	0	0
Total For IVA551										0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.80000	99.20527	6.80000	99.20527				0.00	0	0
Total IVA601 SPOT										0.00	0	0
Total For IVA601										0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.80000	98.69453	6.80000	98.69453				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.80000	98.56766	6.80000	98.56766				0.00	0	0
Total IVA603 SPOT										0.00	0	0
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.80000	98.44112	6.80000	98.44112				0.00	0	800,000,000
Total IVA605 SPOT										0.00	0	800,000,000
Total For IVA605										0.00	0	800,000,000
IVA606 On 11/02/2016 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total IVA606 SPOT										0.00	0	0
Total For IVA606										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	114.40200	10.00000	114.37200				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				100.30826		100.28886				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.78596		100.76578				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				99.85097		99.83183				0.00	0	0
Total IVC014 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 IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.82757		101.80490				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.56037		101.53861				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.67456		100.65349				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.67875		100.65754				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.68713		100.66565				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.64941		100.62916				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.52501		100.50403				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				100.30471		100.28427				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				101.13663		101.11502				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				99.92218		99.90244				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.53797		101.51822				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.52305		101.50350				0.00	0	0
Total IVC026 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 IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.84885		100.82700				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.35772		100.33779				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				101.05888		101.03878				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.94109		100.91959				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.96439		100.94235				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.96439		100.94234				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			9.42500	102.56818	9.30500	102.90866				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.67593	100.00000	16.63923				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.79970	100.00000	11.77111				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			9.67500	101.39529	9.57000	101.81882				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				100.31019		100.28935				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.17093		101.15229				0.00	0	0
Total IVC046 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 IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.13385		100.02722				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				99.76616		101.85058				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.57274		101.54962				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				100.20323		100.18203				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				100.03851		100.01929				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				100.02087		99.99969				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.46796		101.44636				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				101.03365		101.01102				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				100.29527		100.27551				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.84771		100.82590				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.34119		101.32037				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				100.22568		100.20457				0.00	0	0
Total IVC060 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 IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.96363		100.94111				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				99.91848		99.89780				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				100.01936		100.04436				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.31328		101.29081				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.44048		101.41773				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.16394		101.14299				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.17339		100.15311				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.26317		100.23829				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.53395		100.51217				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	97.61273	100.00000	97.35450				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				101.36043		101.33971				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

Contract 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 JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.45904		101.43730				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.35850		101.33564				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.49776		101.47524				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				101.75497		101.73284				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.26446		100.23945				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.19341		100.16712				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			8.97500	133.22201	8.88000	134.03745				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.98093		100.96079				0.00	2,200,000,000	2,200,000,000
Total LBK03 SPOT										0.00	2,200,000,000	2,200,000,000
Total For LBK03										0.00	2,200,000,000	2,200,000,000
LBK05 On 28/02/2019 Spot Bond				101.30051		101.27766				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.46487		101.44343				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.11279		101.09180				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.62517		100.60475				0.00	0	0
Total LBK08 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 LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.58000	101.28867	10.47500	101.59301				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.05632	9.71000	102.03002				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				100.21833		100.19796				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.95500	99.83321	8.83500	99.99836				0.00	0	3,480,000,000
Total LGL02 SPOT										0.00	0	3,480,000,000
Total For LGL02										0.00	0	3,480,000,000
LGL03 On 03/04/2018 Spot Bond			9.14500	97.65290	9.02500	97.87733				0.00	0	253,201,400
Total LGL03 SPOT										0.00	0	253,201,400
Total For LGL03										0.00	0	253,201,400
LGL04 On 14/08/2020 Spot Bond			10.25000	98.20802	10.14500	98.56052				0.00	0	747,480,800
Total LGL04 SPOT										0.00	0	747,480,800
Total For LGL04										0.00	0	747,480,800
LGL05 On 12/12/2021 Spot Bond				101.43215		101.40802				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				101.83284		101.80182				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.90000	104.64786	7.83500	104.63129				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.99284		101.95906				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				101.44029		101.41755				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				102.39819		102.36767				0.00	0	0
Total LOM01 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 LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				99.83573		99.81471				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				101.89284		101.87208				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				102.02441		102.00202				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				99.98021		99.96047				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.15639		101.13726				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				99.98204		99.96409				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				99.49666		99.47868				0.00	0	0
Total MAQ075 SPOT										0.00	0	0
Total For MAQ075										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				98.80137		98.78348				0.00	0	0
Total MAQ076 SPOT										0.00	0	0
Total For MAQ076										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.34002		101.33116				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.34962		101.34063				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				101.90502		101.90094				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.03313		102.02802				0.00	0	0
Total MAQ0A4 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 MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.19560		101.16850			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.82021		100.80068			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.41174		101.39211			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.97564		100.95629			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.37116		101.35172			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				99.88934		99.87077			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.34907		100.32953			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				100.00734		100.03643			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				99.96046		99.98901			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				101.29163		101.27132			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.62473		100.60527			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.63652		100.61602			0.00	0	0
Total MBF045 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 MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				99.90201		99.88208				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.87776		100.85721				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.88260		100.86248				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	90.09901	100.00000	89.87654				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	28.77165	100.00000	28.70195				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	27.89830	100.00000	27.83072				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	27.97279	100.00000	27.90502				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	26.84284	100.00000	26.77781				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	40.46626	100.00000	40.36823				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				100.29143		100.27194				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			9.03500	100.65403	8.91500	100.97784				0.00	0	200,000,000
Total MBSA01 SPOT										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
Total For MBSA01									0.00	0	200,000,000
MBSA0 On 15/04/2019 Spot Bond			9.10500	100.09133	8.98500	100.41317			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.78689		100.76906			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				102.72037		102.69933			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.84117		102.81914			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			8.23000	101.18267	8.11000	101.26287			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			9.07500	103.98945	8.95500	104.28919			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			9.93000	103.87251	9.82500	104.32269			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				101.05179		101.03182			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				101.08712		101.06647			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			9.93000	102.49932	9.82500	102.80753			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.15500	103.42834	9.03500	103.57276			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.56884		100.55107			0.00	0	0
Total MIP4C 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 MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				102.39220		102.37259			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.20169		101.18044			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			9.80500	102.58504	9.70000	102.99147			0.00	0	415,303,200
Total MMIG02 SPOT									0.00	0	415,303,200
Total For MMIG02									0.00	0	415,303,200
MMIG0 On 01/06/2025 Spot Bond				100.98035		100.95374			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			11.62500	100.91841	11.53000	101.42842			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			11.07500	101.67490	10.97500	102.11068			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000
Total For MMIG05									0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.24208	100.00000	38.14842			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			8.85500	103.29215	8.73500	103.43791			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.79500	105.36446	8.67500	105.52566			0.00	0	14,100,700
Total MTN04 SPOT									0.00	0	14,100,700
Total For MTN04									0.00	0	14,100,700
N4A211 On 14/08/2020 Spot Bond			100.89771	7.15761	100.89771	7.14013			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	7.24755	100.61875	7.22990			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0

Contract 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 N4A305										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.01731		100.99838				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				101.08741		101.06711				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				101.10143		101.08086				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.25398		101.23041				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				101.38107		101.35499				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	12.08322	100.00000	12.05362				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.93647	100.00000	12.90478				0.00	0	0
Total N5G23U 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 N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.14500	90.54303	10.04500	90.98410			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.80500	102.77677	9.70000	103.13269			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.92500	101.37014	7.86000	101.39227			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.61000	101.35611	9.50500	101.73664			0.00	0	188,043,100
Total NBK11A SPOT									0.00	0	188,043,100
Total For NBK11A									0.00	0	188,043,100
NBK12 On 19/03/2021 Spot Bond			9.25500	101.88784	9.15000	102.30096			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.74500	101.33500	9.64500	101.87326			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				102.40233		102.38322			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.61500	102.14820	9.51000	102.56740			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.85500	97.31328	9.75000	97.75604			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				102.49657		102.47735			0.00	200,000,000	100,000,000
Total NBK15B SPOT									0.00	200,000,000	100,000,000
Total For NBK15B									0.00	200,000,000	100,000,000
NBK16 On 12/02/2025 Spot Bond			10.58500	95.67879	10.49000	96.18122			0.00	0	966,630,100
Total NBK16A SPOT									0.00	0	966,630,100
Total For NBK16A									0.00	0	966,630,100
NBK16 On 25/07/2016 Spot Bond				100.23307		100.21410			0.00	0	0
Total NBK16B 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 NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.75500	95.57950	10.66000	96.12180				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				101.55365		101.53403				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.56000	103.05251	9.45500	103.40517				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.87134		100.85141				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.00500	102.58470	9.90000	103.04959				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				100.52223		100.50179				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.82500	101.74604	10.73000	102.29653				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.98895		100.96912				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.02500	100.69833	10.93000	101.27663				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				100.04005		100.02000				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				99.99988		99.98062				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				99.99987		99.98007				0.00	0	0
Total NBK23B 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 NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.01976		99.99978				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				99.99967		99.97840				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.48702		100.46481				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.50969		101.48826				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.08500	109.28246	8.96500	109.65508				0.00	0	844,627,400
Total NBK3A SPOT										0.00	0	844,627,400
Total For NBK3A										0.00	0	844,627,400
NBK4 On 28/10/2024 Spot Bond			11.15000	38.78837	11.05500	39.07542				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.56038		100.53791				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			7.97000	101.74733	7.90500	101.74917				0.00	0	43,975,500
Total NBK9A SPOT										0.00	0	43,975,500
Total For NBK9A										0.00	0	43,975,500
NBK9B On 23/03/2016 Spot Bond				101.04573		101.02510				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				99.66738		99.64890				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				101.51792		101.49599				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

Contract 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 NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.37369		100.35281				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				100.31032		100.28948				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				96.23573		96.21663				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				99.91601		99.89472				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				101.13302		101.11148				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.28645		101.26576				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				101.04186		101.02209				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				101.02151		101.00250				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				101.02081		101.00182				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				100.26963		100.25026				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				101.17145		101.14950				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			10.32000	103.39778	10.22500	103.90132				0.00	0	0
Total NCLN83 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 NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.16445		101.14263				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			10.35500	102.24299	10.26000	102.74213				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				101.17145		101.14950				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				101.05658		101.03688				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				101.07730		101.05684				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				101.18265		101.16048				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				101.19664		101.17419				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.52870		101.50725				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.74359		100.72234				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				101.16725		101.14538				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.76628		100.74496				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.42412		100.40027				0.00	0	0
Total NED13 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 NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.55581		100.52789				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			10.28500	101.55944	10.16500	101.87149				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				98.17578		98.14505				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				105.02894		105.00475				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.65608		100.63300				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				101.13396		101.10734				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.48000	103.41959	11.37500	103.75759				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.69678		100.67850				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.12255	9.44500	114.09393				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				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			2.25000	176.81673	2.22000	176.86107				0.00	0	0
Total NILB10 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 NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.56000	115.12779	2.56000	115.11984				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.37817	3.45000	193.36611				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.95000	111.47412	2.95000	111.46526				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			3.19000	145.22673	3.20500	144.98091				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			3.10000	156.85243	3.11500	156.59438				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			8.98000	104.18890	8.87500	104.56429				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.61000	105.32203	9.50500	105.68462				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				102.03438		102.01572				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.57606		101.55659				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.63079		101.61062				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.59798		101.57823				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.69423		101.67326				0.00	0	0
Total NQ1A19 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 NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.81000	106.30901	9.70500	106.79689				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.66361		101.64302				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.64173		101.62143				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.78819		101.76601				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			10.01000	105.38498	9.90500	105.74304				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.68548		101.66462				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.69642		101.67542				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.88220		101.85883				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.10080		102.07465				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.96750		101.94305				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.72923		101.70781				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			8.87500	114.35706	8.75500	114.66293				0.00	0	657,130,700
Total NRA018 SPOT										0.00	0	657,130,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA018										0.00	0	657,130,700
NRA02: On 31/10/2022 Spot Bond			9.70500	113.06836	9.60000	113.60650				0.00	0	999,541,600
Total NRA022 SPOT										0.00	0	999,541,600
Total For NRA022										0.00	0	999,541,600
NRA02: On 31/05/2023 Spot Bond			2.14500	179.76402	2.11500	180.09451				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.22500	112.44313	11.13000	113.08870				0.00	0	2,542,737,100
Total NRA028 SPOT										0.00	0	2,542,737,100
Total For NRA028										0.00	0	2,542,737,100
NTC12 On 25/08/2016 Spot Bond				102.33081		102.31039				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.13747		101.11588				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.54169		101.52060				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.51345		101.49145				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.35923		100.33790				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.88324		101.85799				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				102.33859		102.30746				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	19.65738	100.00000	19.60975				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				102.21862		102.19628				0.00	0	0
Total OML02 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 OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.13000	101.39801	10.02500	101.70695				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.41156		101.38858				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			10.33500	99.44726	10.23000	99.77716				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.92500	98.78251	10.82500	99.19698				0.00	0	1,555,469,900
Total OML06 SPOT										0.00	0	1,555,469,900
Total For OML06										0.00	0	1,555,469,900
OML07 On 19/03/2030 Spot Bond			11.57500	98.10690	11.48000	98.60014				0.00	0	925,000,000
Total OML07 SPOT										0.00	0	925,000,000
Total For OML07										0.00	0	925,000,000
OML08 On 14/09/2025 Spot Bond				101.38992		101.36648				0.00	0	100,000,000
Total OML08 SPOT										0.00	0	100,000,000
Total For OML08										0.00	0	100,000,000
OML09 On 14/09/2022 Spot Bond			10.91500	101.66416	10.81500	102.10933				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.47500	101.07925	11.38000	101.59962				0.00	0	1,135,377,300
Total OML10 SPOT										0.00	0	1,135,377,300
Total For OML10										0.00	0	1,135,377,300
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.71211	100.00000	52.58441				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				101.36572		101.34404				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				99.97912		99.95829				0.00	0	0
Total PMM19 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 PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				101.39366		101.37416				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				101.48878		101.46727				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.15476		100.13704				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.99497		100.97474				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.79325		100.77170				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				100.38170		100.36208				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.90500	103.40298	9.80000	103.82209				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				100.33328		100.31357				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				100.33714		100.31719				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				100.34573		100.32524				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.38261		100.35980				0.00	0	0
Total PRE1C1 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 PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.39118		100.36782			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				100.16322		100.14105			0.00	0	150,000,000
Total PTH01 SPOT									0.00	0	150,000,000
Total For PTH01									0.00	0	150,000,000
R010P On 21/12/2025 Spot Bond			8.39500	43.55604	8.30000	43.94956			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.90000	107.42847	6.83500	107.46331		236,670,000,000,000.00	34,300,000,000	98,961,571,400	
Total R159 SPOT								16,670,000,000,000.00	34,300,000,000	98,961,571,400	
Total For R159								16,670,000,000,000.00	34,300,000,000	98,961,571,400	
R159P On 15/09/2016 Spot Bond			6.73000	94.58746	6.66500	94.62044			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			8.57500	117.72668	8.48000	118.43656		565,367,880,755,000.00	1,815,203,251,400	174,936,165,900	
Total R186 SPOT								15,367,880,755,000.00	815,203,251,400	174,936,165,900	
Total For R186								15,367,880,755,000.00	815,203,251,400	174,936,165,900	
R187P On 21/12/2026 Spot Bond			8.31500	40.46111	8.22000	40.86417			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			8.23500	37.64401	8.14000	38.05394			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			1.74000	295.24134	1.71000	295.81639		119,749,493,520,000.00	68,821,548,000	35,047,854,500	
Total R197 SPOT								19,749,493,520,000.00	68,821,548,000	35,047,854,500	
Total For R197								19,749,493,520,000.00	68,821,548,000	35,047,854,500	
R202 On 07/12/2033 Spot Bond			1.83000	241.86838	1.83000	241.85634		16,826,387,376,000.00	9,194,747,200	211,923,298,300	
Total R202 SPOT								16,826,387,376,000.00	9,194,747,200	211,923,298,300	
Total For R202								16,826,387,376,000.00	9,194,747,200	211,923,298,300	
R2023 On 28/02/2023 Spot Bond			8.34500	98.33983	8.24500	98.84739		146,115,767,995,500.00	137,341,613,900	410,046,406,400	
Total R2023 SPOT								16,115,767,995,500.00	137,341,613,900	410,046,406,400	
Total For R2023								16,115,767,995,500.00	137,341,613,900	410,046,406,400	
R203 On 15/09/2017 Spot Bond			7.29500	102.91608	7.17500	103.10205		274,755,511,630,000.00	448,904,114,000	1,063,539,634,800	
Total R203 SPOT								74,755,511,630,000.00	448,904,114,000	1,063,539,634,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									74,755,511,630,000.00	448,904,114,000	063,539,634,800
R2030 On 31/01/2030 Spot Bond			8.95500	94.64412	8.86000	95.34044			326,755,436,255,000.00	148,158,061,000	903,025,024,700
Total R2030 SPOT									16,755,436,255,000.00	148,158,061,000	903,025,024,700
Total For R2030									16,755,436,255,000.00	148,158,061,000	903,025,024,700
R2032 On 31/03/2032 Spot Bond			9.06000	94.10626	8.97000	94.81008			124,805,558,534,000.00	124,150,723,900	256,298,214,800
Total R2032 SPOT									14,805,558,534,000.00	124,150,723,900	256,298,214,800
Total For R2032									14,805,558,534,000.00	124,150,723,900	256,298,214,800
R2035 On 28/02/2035 Spot Bond			9.19000	98.94337	9.09500	99.75726			434,559,000,000,000.00	156,100,000,000	631,540,000,000
Total R2035 SPOT									14,559,000,000,000.00	156,100,000,000	631,540,000,000
Total For R2035									14,559,000,000,000.00	156,100,000,000	631,540,000,000
R2037 On 31/01/2037 Spot Bond			9.24500	95.50445	9.15500	96.27164			793,945,572,919,500.00	194,044,951,100	559,753,895,800
Total R2037 SPOT									13,945,572,919,500.00	194,044,951,100	559,753,895,800
Total For R2037									13,945,572,919,500.00	194,044,951,100	559,753,895,800
R204 On 21/12/2018 Spot Bond			7.65500	104.07294	7.53500	104.38088			074,437,278,511,500.00	270,991,153,300	543,044,029,800
Total R204 SPOT									74,437,278,511,500.00	270,991,153,300	543,044,029,800
Total For R204									74,437,278,511,500.00	270,991,153,300	543,044,029,800
R2040 On 31/01/2040 Spot Bond			9.29500	99.69615	9.20500	100.51884			515,227,000,000,000.00	270,600,000,000	188,245,000,000
Total R2040 SPOT									15,227,000,000,000.00	270,600,000,000	188,245,000,000
Total For R2040									15,227,000,000,000.00	270,600,000,000	188,245,000,000
R2044 On 31/01/2044 Spot Bond			9.32000	96.80032	9.23000	97.63180			652,651,476,740,000.00	391,915,394,500	575,631,291,200
Total R2044 SPOT									12,651,476,740,000.00	391,915,394,500	575,631,291,200
Total For R2044									12,651,476,740,000.00	391,915,394,500	575,631,291,200
R2048 On 28/02/2048 Spot Bond			9.29500	96.18895	9.20500	97.04393			621,490,324,523,500.00	389,617,033,300	699,010,014,300
Total R2048 SPOT									11,490,324,523,500.00	389,617,033,300	699,010,014,300
Total For R2048									11,490,324,523,500.00	389,617,033,300	699,010,014,300
R207 On 15/01/2020 Spot Bond			7.93000	99.97127	7.82500	100.31304			510,353,966,496,000.00	442,667,587,200	843,568,946,300
Total R207 SPOT									10,353,966,496,000.00	442,667,587,200	843,568,946,300
Total For R207									10,353,966,496,000.00	442,667,587,200	843,568,946,300
R208 On 31/03/2021 Spot Bond			8.10500	94.96386	8.00000	95.37940			181,370,075,121,000.00	639,280,700,200	696,884,147,700
Total R208 SPOT									11,370,075,121,000.00	639,280,700,200	696,884,147,700
Total For R208									11,370,075,121,000.00	639,280,700,200	696,884,147,700
R209 On 31/03/2036 Spot Bond			9.15000	74.14459	9.06000	74.78423			385,515,625,705,000.00	588,580,942,700	781,273,288,000
Total R209 SPOT									15,515,625,705,000.00	588,580,942,700	781,273,288,000
Total For R209									15,515,625,705,000.00	588,580,942,700	781,273,288,000
R210 On 31/03/2028 Spot Bond			1.70000	181.76763	1.71500	181.46921			21,864,720,000,000.00	12,861,600,000	103,940,822,300
Total R210 SPOT									11,864,720,000,000.00	12,861,600,000	103,940,822,300

Contract 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 R210									21,864,720,000,000.00	12,861,600,000	103,940,822,300
R211 On 31/01/2017 Spot Bond			1.67000	135.45943	1.65000	135.48560			17,011,455,000,000.00	10,186,500,000	37,515,000,000
Total R211 SPOT									17,011,455,000,000.00	10,186,500,000	37,515,000,000
Total For R211									17,011,455,000,000.00	10,186,500,000	37,515,000,000
R212 On 31/01/2022 Spot Bond			1.72500	141.93423	1.73000	141.88726			37,997,955,000,000.00	22,027,800,000	211,345,942,500
Total R212 SPOT									37,997,955,000,000.00	22,027,800,000	211,345,942,500
Total For R212									37,997,955,000,000.00	22,027,800,000	211,345,942,500
R213 On 28/02/2031 Spot Bond			9.01500	84.84186	8.92000	85.51204			113,508,861,902,000.00	456,296,046,800	589,683,508,300
Total R213 SPOT									113,508,861,902,000.00	456,296,046,800	589,683,508,300
Total For R213									113,508,861,902,000.00	456,296,046,800	589,683,508,300
R214 On 28/02/2041 Spot Bond			9.22000	74.80856	9.13000	75.47882			532,791,666,490,000.00	274,706,254,500	948,662,208,600
Total R214 SPOT									532,791,666,490,000.00	274,706,254,500	948,662,208,600
Total For R214									532,791,666,490,000.00	274,706,254,500	948,662,208,600
R229C On 15/03/2016 Spot Bond			6.72000	97.76800	6.65500	97.77168			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			6.73000	94.58746	6.66500	94.62044			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			6.74000	99.28498	6.67500	99.27381			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			6.72000	96.07022	6.65500	96.08969			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			6.78000	92.88751	6.71500	92.93539			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			7.27000	89.16122	7.15000	89.31014			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			7.32000	85.94650	7.20000	86.13976			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			7.66000	82.20668	7.54000	82.43810			0.00	0	0
Total R333C 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 R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.64000	79.22169	7.52000	79.49072				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			7.62000	76.35981	7.50000	76.66349				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			7.61000	73.58638	7.49000	73.92180				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			7.89000	70.01425	7.78500	70.32622				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.87000	67.42324	7.76500	67.75795				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			8.02500	64.33065	7.92000	64.68214				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			7.99500	61.95800	7.89000	62.32809				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			7.96500	59.69009	7.86000	60.07707				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			7.93500	57.52180	7.83000	57.92407				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			7.89500	55.48888	7.79000	55.90531				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			7.85500	53.54844	7.75000	53.97771				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			8.51500	48.78843	8.42000	49.16156				0.00	0	0
Total R345C 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 R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.47500	46.95989	8.38000	47.34073				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			8.43500	45.21726	8.34000	45.60487				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			8.39500	43.55604	8.30000	43.94956				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			8.35500	41.97199	8.26000	42.37064				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.31500	40.46111	8.22000	40.86417				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			8.27500	39.01964	8.18000	39.42644				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			8.23500	37.64401	8.14000	38.05394				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.71169		101.68866				0.00	0	100,000,000
Total RCSB03 SPOT										0.00	0	100,000,000
Total For RCSB03										0.00	0	100,000,000
RCSB0 On 12/04/2018 Spot Bond				102.65662		102.63388				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.45629		101.43330				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.54321		101.51881				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	38.65019	100.00000	38.55656				0.00	0	0
Total RCSB1U 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 RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	21.96059	100.00000	21.90739				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	44.70633	100.00000	44.59684				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	98.64865	100.00000	98.91599				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	44.66275	100.00000	44.55336				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	23.26521	100.00000	23.20885				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	28.65803	100.00000	28.58167				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	8.68802	100.00000	8.66285				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	20.68677	100.00000	20.63165				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.21802	100.00000	15.17747				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	9.86623	100.00000	9.83994				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.35043		101.32878				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				101.18577		101.16565				0.00	0	0
Total RDFB03 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 RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.67631		101.65440			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.76039		101.73736			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.56805		101.54826			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.00459		100.98517			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				101.52332		101.50399			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				101.58576		101.56562			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				100.32486		100.30569			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.73046		100.71172			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
REB01 On 21/05/2018 Spot Bond				99.76775		99.74594			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				99.84670		99.82778			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.49058		100.47018			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.64988		101.62216			0.00	0	0
Total RED101 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 RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.10509		101.07683				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	23.80556	100.00000	23.74725				0.00	0	0
Total RES011U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	15.14736	100.00000	15.11026				0.00	0	0
Total RES021U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.63803	100.00000	11.60952				0.00	0	0
Total RES031U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.29549	100.00000	10.27028				0.00	0	0
Total RES041U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.59467		100.57545				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				100.15317		100.13267				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.61439		101.59383				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.74525		100.72542				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.87296		101.85188				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.46448		101.44128				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.49984		100.47903				0.00	0	0
Total RES32 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 RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				90.97836		90.92494				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				97.04442		96.97886				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				96.72029		96.65119				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.39880		101.36796				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.90265		84.82661				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				101.08283		101.02545				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.12790	12.35000	105.09367				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.51920	100.00000	14.97514				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.92716		101.90291				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	10.27379	100.00000	10.24863				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	55.87162	100.00000	55.73627				0.00	0	0
Total RPP04U 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 RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.58430	100.00000	13.56774			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	45.81857	100.00000	48.13352			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				99.81468		99.76891			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				58.94254		58.74483			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	102.86594	9.32000	103.28689			0.00	0	136,305,100
Total RW21 SPOT									0.00	0	136,305,100
Total For RW21									0.00	0	136,305,100
RW23 On 10/12/2023 Spot Bond			9.86500	102.06733	9.76500	102.58367			0.00	0	216,388,100
Total RW23 SPOT									0.00	0	216,388,100
Total For RW23									0.00	0	216,388,100
RW28 On 10/12/2028 Spot Bond			10.36500	103.47296	10.27000	104.11580			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				99.24694		99.23409			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			8.10000	107.69405	8.03500	107.73550		162,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total SBK12 SPOT								162,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For SBK12								162,000,000,000,000.00	20,000,000,000	10,000,000,000	
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				102.70881		102.68785		0.00	0	0	
Total SBK13 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 SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.54500	104.52778	9.42500	104.72110			0.00	0	239,236,500
Total SBK14 SPOT									0.00	0	239,236,500
Total For SBK14									0.00	0	239,236,500
SBK15 On 23/01/2022 Spot Bond				101.02333		101.00290			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.72142		100.69705			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				99.22599		99.20095			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				98.10699		98.07602			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.39898		100.37661			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.91452		101.88691			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.05969		100.03346			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.22648		102.19959			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.94500	103.54947	11.84500	103.95865			0.00	0	2,080,000,000
Total SBK23 SPOT									0.00	0	2,080,000,000
Total For SBK23									0.00	0	2,080,000,000
SBK24 On 19/10/2025 Spot Bond				100.64755		100.62141			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.15500	99.14334	9.03500	99.37167			0.00	0	2,633,533,500
Total SBK9 SPOT									0.00	0	2,633,533,500

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 SBK9									0.00	0	2,633,533,500
SBN33 On 15/09/2017 Spot Bond			8.69500	100.55342	8.57500	100.72985			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.22673		101.20577			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.85292		100.83097			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			8.24500	102.33732	8.12500	102.51997			0.00	0	32,457,600
Total SBS13 SPOT									0.00	0	32,457,600
Total For SBS13									0.00	0	32,457,600
SBS15 On 26/04/2016 Spot Bond				100.75477		100.70150			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				101.10075		101.07942			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.98391		101.96550			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.50500	106.81330	9.77500	105.61897			0.00	0	1,800,000,000
Total SBS19 SPOT									0.00	0	1,800,000,000
Total For SBS19									0.00	0	1,800,000,000
SBS20 On 15/05/2026 Spot Bond			10.47500	97.25059	10.38000	97.81179			0.00	0	362,380,900
Total SBS20 SPOT									0.00	0	362,380,900
Total For SBS20									0.00	0	362,380,900
SBS21 On 15/05/2026 Spot Bond				99.91240		99.89024			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				102.05406		102.03376			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.55529		102.53584			0.00	0	0
Total SBS24 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 SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.97500	103.82783	8.85500	104.16000			0.00	0	63,250,500
Total SBS25 SPOT									0.00	0	63,250,500
Total For SBS25									0.00	0	63,250,500
SBS26 On 28/02/2017 Spot Bond			100.00000	35.03157	100.00000	34.95446			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			9.83500	103.92598	9.73500	104.46461			0.00	0	583,039,000
Total SBS27 SPOT									0.00	0	583,039,000
Total For SBS27									0.00	0	583,039,000
SBS28 On 23/04/2017 Spot Bond				100.28084		100.26179			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			9.00500	102.67303	8.88500	103.00799			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			10.48500	89.43603	10.39000	89.95140			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.31359		100.29104			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.22500	101.12624	10.13000	101.72492			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				101.06596		101.04572			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				101.09424		101.07345			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.37500	99.90390	10.28000	100.41437			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				100.47242		100.43314			0.00	0	0
Total SBS35 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 SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.21172		100.19141			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			9.29000	97.77615	9.15500	98.20282			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			10.64500	93.60068	10.49000	94.42135			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.26500	91.86846	11.17000	92.45550			0.00	0	200,000,000
Total SBS39 SPOT									0.00	0	200,000,000
Total For SBS39									0.00	0	200,000,000
SBS4 On 16/11/2021 Spot Bond			9.87500	94.23093	9.77000	94.65844			0.00	0	894,532,000
Total SBS4 SPOT									0.00	0	894,532,000
Total For SBS4									0.00	0	894,532,000
SBS40 On 12/11/2020 Spot Bond			100.00000	2.20971	100.00000	0.00000		120,000,000,000,000.00	171,200,000,000	150,400,000,000	
Total SBS40 SPOT								120,000,000,000,000.00	171,200,000,000	150,400,000,000	
Total For SBS40								120,000,000,000,000.00	171,200,000,000	150,400,000,000	
SBS41 On 12/11/2022 Spot Bond			100.00000	0.55243	100.00000	0.00000		700,000,000,000,000.00	47,000,000,000	45,100,000,000	
Total SBS41 SPOT								700,000,000,000,000.00	47,000,000,000	45,100,000,000	
Total For SBS41								700,000,000,000,000.00	47,000,000,000	45,100,000,000	
SBS9 On 07/07/2016 Spot Bond			7.41000	106.45809	7.34500	106.47898		0.00	0	220,500,000	
Total SBS9 SPOT								0.00	0	220,500,000	
Total For SBS9								0.00	0	220,500,000	
SBSI11 On 07/12/2023 Spot Bond			2.35000	283.56937	2.32000	284.11233		0.00	0	300,000,000	
Total SBSI11 SPOT								0.00	0	300,000,000	
Total For SBSI11								0.00	0	300,000,000	
SBSI12 On 31/01/2017 Spot Bond			2.28000	134.48190	2.26000	134.50558		8,787,120,000,000.00	3,854,000,000	4,014,000,000	
Total SBSI12 SPOT								8,787,120,000,000.00	3,854,000,000	4,014,000,000	
Total For SBSI12								8,787,120,000,000.00	3,854,000,000	4,014,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	32.60679	100.00000	32.52693		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	

Contract 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 SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	37.77607	100.00000	37.68355			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			2.94000	133.43554	2.92000	133.45657			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.70153	6.50000	100.68393			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.31016		102.28909			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				102.21702		102.19612			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.79500	103.16642	8.67500	103.32126			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.80574		102.78545			0.00	400,000,000	410,100,000
Total SHS06 SPOT									0.00	400,000,000	410,100,000
Total For SHS06									0.00	400,000,000	410,100,000
SHS07 On 10/04/2016 Spot Bond				100.76002		100.73932			0.00	0	0
Total SHS07 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 SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.05938		101.03963				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	40.27044	100.00000	40.17288				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.28791		101.26626				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.54293		101.52199				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	57.03318	100.00000	56.89349				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	62.62796	100.00000	62.47458				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	45.82722	100.00000	45.71621				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			9.63500	102.59213	9.51500	102.76431				0.00	0	100,000,000
Total SHS19 SPOT										0.00	0	100,000,000
Total For SHS19										0.00	0	100,000,000
SHS20 On 19/04/2016 Spot Bond				100.55083		100.52914				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.82724		101.80456				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.96890		100.94725				0.00	0	0
Total SHS23 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 SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.00457		100.98209				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			10.00500	102.99378	9.90000	103.34766				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.98290		100.96135				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			8.15000	103.38176	8.08500	103.40697				0.00	0	1,166,891,700
Total SLI2 SPOT										0.00	0	1,166,891,700
Total For SLI2										0.00	0	1,166,891,700
SLI3 On 15/08/2018 Spot Bond			9.30500	100.63685	9.18500	100.89656				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			8.69500	100.55342	8.57500	100.72985				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				101.75952		101.73851				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				102.09865		102.07820				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.71219		101.69140				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.75746		101.73612				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.87793		99.85563				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.39500	104.32378	8.27500	104.37312				0.00	0	127,687,500
Total SSA01 SPOT										0.00	0	127,687,500

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 SSA01										0.00	0	127,687,500
SSA04 On 16/04/2016 Spot Bond				100.66000		100.64059				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.58257		100.56182				0.00	400,000,000	600,000,000
Total SSA05 SPOT										0.00	400,000,000	600,000,000
Total For SSA05										0.00	400,000,000	600,000,000
SSA06 On 16/04/2020 Spot Bond			9.78000	94.52067	9.67500	94.85319				0.00	0	200,000,000
Total SSA06 SPOT										0.00	0	200,000,000
Total For SSA06										0.00	0	200,000,000
SSN00 On 01/03/2017 Spot Bond				101.64726		101.62389				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.05197		101.02893				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.38517		100.36362				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.67500	88.72699	9.57000	89.10533				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.67500	88.72699	9.57000	89.10533				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.35000	95.22317	9.24500	95.54102				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				101.24618		101.22372				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.17500	101.42246	8.05500	101.60239				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.58000	114.93719	2.58000	114.92918				0.00	0	0
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.96500	100.56573	8.84500	100.85681				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.79874	8.50000	101.77548				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			10.61500	103.36837	10.52000	103.95012				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.45199		101.43100				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			10.88500	72.75076	10.79000	73.28034				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.48913		100.46785				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.55562		100.53631				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				101.10129		101.07864				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.61882		100.59715				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				101.16229		101.13716				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				101.76108		101.73889				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0

Contract 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 SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.26302		101.24094				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.62426		101.60080				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				99.92756		99.90945				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY1258 On 17/11/2015 Spot Bond				99.90922		99.89107				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY1259 On 17/11/2015 Spot Bond				99.90931		99.89117				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY1260 On 18/11/2015 Spot Bond				99.89090		99.87271				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				101.49091		101.47178				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 08/12/2015 Spot Bond				99.52697		99.50877				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				99.49076		99.47257				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				99.36283		99.34462				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY1266 On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				98.61594		98.59773				0.00	18,100,000,000	18,100,000,000
Total SY1267 SPOT										0.00	18,100,000,000	18,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1267										0.00	18,100,000,000	18,100,000,000
SY126E On 28/01/2016 Spot Bond				98.59822		98.58001				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY126E On 03/02/2016 Spot Bond				98.48701		98.46878				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.22500	99.60052	9.13000	100.18033				0.00	0	12,478,800
Total SZ25 SPOT										0.00	0	12,478,800
Total For SZ25										0.00	0	12,478,800
T12A1C On 21/02/2048 Spot Bond				101.74614		101.72494				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.83902		101.81702				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			9.58000	100.30218	9.47500	100.60047				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	97.35450	100.00000	98.53783				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				100.47698		100.45801				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.19780		100.17944				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.28583		101.26432				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.01649		100.99721				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.63210		100.61074				0.00	0	0
Total TFS123 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 TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				99.84299						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	97.85523	100.00000	97.59359				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				100.28633		100.26867				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				100.28832		100.27053				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.78099		100.76042				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.79995		100.77886				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			7.80000	103.11884	7.73500	103.14201				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.49355		100.47425				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.50633		100.48650				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.47199	7.83000	102.45061				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.48651		100.46751				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.50250		100.48282				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	102.33399	7.39000	102.31381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.48651		100.46751				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.50250		100.48282				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	102.26181	7.16000	102.24227				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.53379		100.51280				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.53124		100.51036				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.59239		100.56893				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.60143		100.57724				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.83238		100.79878				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.80413		100.77173				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.48587		100.46690				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.50633		100.48650				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.75394	8.73000	102.73009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.26169		100.24123				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.50250		100.48282				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			9.12500	100.42832	9.00500	100.68107				0.00	0	200,000,000
Total TH11A6 SPOT										0.00	0	200,000,000
Total For TH11A6										0.00	0	200,000,000
TH11A7 On 18/07/2041 Spot Bond				100.11500		100.09437				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.51851		100.49780				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.53506		100.51402				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.52805		100.50730				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.54185		100.52016				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.59111		100.56771				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.60595		100.58157				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.58330		100.55988				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.78841		100.75667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.79093		100.75908				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.79950		100.76701				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.72351		101.70259				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.78009		101.75846				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.53000	100.92255	9.42500	101.22235				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				101.74614		101.72494				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.82535		101.80316				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.44000	99.09871	9.33500	99.39631				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.74825		101.72736				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.83902		101.81702				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.55000	97.99650	9.44500	98.29125				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.92718		101.90371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.92718		101.90371				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.94113		101.91788				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.94113		101.91788				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				102.10811		102.08239				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.10811		102.08239				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				102.12263		102.09714				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				102.12036		102.09490				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				102.84231		102.80730				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				102.84231		102.80730				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				103.03479		103.00066				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				102.84594		102.81151				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				101.55114		101.53061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.59674		101.57560				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				101.67134		101.64919				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.68000	98.39373	9.57500	99.38770				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.76457		101.74116				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.90956		101.88415				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				101.84743		101.82288				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.51916		100.49843				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.13397	101.06155	6.11897				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.63886		100.61947				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.50944		100.48911				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.74667		100.72699				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.50944		100.48911				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.51592		100.49532				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.51916		100.49843				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				100.50554		100.48538				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.51592		100.49532				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.55157		100.52948				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.55157		100.52948				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.55157		100.52948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.60337		100.57910				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.61631		100.59150				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.60013		100.57600				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.85806		100.82311				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.87412		100.83850				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.86770		100.83235				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			9.75000	91.60053	9.64500	91.90234				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				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			8.28500	101.70068	8.16500	101.89889				0.00	0	48,979,926,000
Total TN17 SPOT										0.00	0	48,979,926,000
Total For TN17										0.00	0	48,979,926,000
TN20 On 17/09/2020 Spot Bond			9.63500	104.87682	9.53000	105.25847		289,050,000,000,000.00	30,000,000,000	0.00	0	48,914,953,900
Total TN20 SPOT								19,050,000,000,000.00	30,000,000,000			48,914,953,900
Total For TN20								19,050,000,000,000.00	30,000,000,000			48,914,953,900
TN20U On 14/04/2020 Spot Bond			100.00000	2.41589	100.00000	2.41004				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			10.14500	103.70014	10.04500	104.22494				0.00	0	22,257,388,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23 SPOT									0.00	0	22,257,388,900
Total For TN23									0.00	0	22,257,388,900
TN25 On 19/08/2025 Spot Bond			10.48500	96.23153	10.36500	96.90215			136,305,000,000,000.00	13,000,000,000	34,404,803,100
Total TN25 SPOT									16,305,000,000,000.00	13,000,000,000	34,404,803,100
Total For TN25									16,305,000,000,000.00	13,000,000,000	34,404,803,100
TN27 On 14/11/2027 Spot Bond			10.46000	89.42424	10.36500	89.99536			0.00	0	7,504,076,900
Total TN27 SPOT									0.00	0	7,504,076,900
Total For TN27									0.00	0	7,504,076,900
TN30 On 09/10/2030 Spot Bond			10.90500	98.00334	10.79500	98.76361			109,050,000,000,000.00	10,000,000,000	7,000,000,000
Total TN30 SPOT									19,050,000,000,000.00	10,000,000,000	7,000,000,000
Total For TN30									19,050,000,000,000.00	10,000,000,000	7,000,000,000
TN40 On 09/10/2040 Spot Bond			11.20000	97.22494	11.10500	97.96769			140,000,000,000,000.00	12,500,000,000	6,900,000,000
Total TN40 SPOT									10,000,000,000,000.00	12,500,000,000	6,900,000,000
Total For TN40									10,000,000,000,000.00	12,500,000,000	6,900,000,000
TNF16 On 10/06/2016 Spot Bond				101.38725		101.36746			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				99.58769		101.45716			0.00	67,798,300	63,364,800
Total TNF18 SPOT									0.00	67,798,300	63,364,800
Total For TNF18									0.00	67,798,300	63,364,800
TORQ1 On 15/08/2026 Spot Bond				99.89791		99.87253			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.91912		99.89860			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				99.88807		99.85978			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				99.91901		99.89846				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				99.91687		99.89578				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				99.90776		99.88483				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	114.40200	10.00000	114.37200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.85630		100.83616				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.80616		100.78545				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.73118		100.71292				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				100.09417		100.07243				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.33251	10.00000	100.30475				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	100.32421	9.75000	100.29716				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.32535	100.00000	10.29784				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond			100.00000		100.00000	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 TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2B On 14/12/2025 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2C On 14/12/2025 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2D On 14/12/2025 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.21225		101.19214				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.28400		101.26265				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.83561	100.00000	8.81397				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.41321	100.00000	9.39015				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.32384		101.30180				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.75976	100.00000	9.73587				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.33181		101.30963				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	10.04856	100.00000	10.02395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.55457		101.52851				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.57191	100.00000	13.53867				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				102.04592		102.01124				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.44181	100.00000	17.39910				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.91774	100.00000	12.88645				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.82834	100.00000	1.82030				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				99.74067		99.72214				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				99.47167		99.45281				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				98.71224		98.69384				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				98.46712		98.44887				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				98.17532		98.15670				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				97.88890		97.87005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				97.57683		97.55760				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				97.30762		97.28839				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				100.00000	0.00000	99.98185				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				96.53002		96.51095				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				96.22731		96.20806				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				95.91210		95.89264				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				98.86349		98.84545				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				94.58998		94.57066				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				93.93672		93.91704				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP196 On 13/10/2016 Spot Bond				93.52299		93.50371				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				93.21167		93.19228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	17.19491	100.00000	17.15325				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				101.50609		101.48699				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.58406		100.56636				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				93.73955		93.72962				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				101.53493		101.51644				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				99.90454		99.88561				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				101.47945		101.46096				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				101.44247		101.42397				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				101.06317		101.04452				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.98995		100.97149				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.57397		100.55545				0.00	0	11,000,000,000
Total TWC126 SPOT										0.00	0	11,000,000,000
Total For TWC126										0.00	0	11,000,000,000
TWC12 On 15/01/2016 Spot Bond				100.53694		100.51842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.49991		100.48139				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.50951		100.49182				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.40733		100.38882				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.11107		100.09256				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.11122		100.09425				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				101.59205		101.57164				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.59255		100.57212				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				101.47452		101.45562				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.54329		100.52456				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.50500	106.94793	9.40000	107.36520				0.00	0	68,594,900
Total UG21 SPOT										0.00	0	68,594,900
Total For UG21										0.00	0	68,594,900
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.74283	100.00000	7.72750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.89773	100.00000	7.87307				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.49862	100.00000	8.46124				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.56515	100.00000	7.55017				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	7.80859	100.00000	7.78422				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.28580	100.00000	8.24935				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.97604		100.95650				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				102.07063		102.05110				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				101.39134		101.37118				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.86742		100.84911				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.90099		100.88096				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.01267		100.03994				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				100.01282		100.04007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.13324		101.11386				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.97253		100.95127				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.01175		100.03935				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.40598		101.38458				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	7.27250	100.00000	7.25811				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	7.56628	100.00000	7.54266				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.64627	100.00000	9.60384				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.09483	100.00000	7.08078				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.47714	100.00000	7.45380				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.85931	100.00000	9.81595				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00036	100.00000	0.00036				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.29000	108.38313	7.22500	108.39759				0.00	0	10,541,340,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WS04 SPOT										0.00	0	10,541,340,800
Total For WS04										0.00	0	10,541,340,800
WS05 On 01/08/2018 Spot Bond			2.21000	241.46330	2.19000	241.57088				0.00	0	44,200,000
Total WS05 SPOT										0.00	0	44,200,000
Total For WS05										0.00	0	44,200,000
WSP2 On 28/05/2017 Spot Bond			7.76500	105.86622	7.64500	106.01840				0.00	0	5,512,951,200
Total WSP2 SPOT										0.00	0	5,512,951,200
Total For WSP2										0.00	0	5,512,951,200
WSP3 On 28/05/2019 Spot Bond			8.21000	106.48847	8.09000	106.83428				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			8.55500	105.74779	8.45000	106.11742				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.80000	104.96370	8.69500	105.39607				0.00	0	1,109,665,300
Total WSP5 SPOT										0.00	0	1,109,665,300
Total For WSP5										0.00	0	1,109,665,300
Z083 On 30/09/2019 Spot Bond			7.60000	74.85969	7.48000	75.18132				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	55.18950	100.00000	55.08479				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										88,962,759,670,631,500.00	427,973,242,200	259,076,741,400
Total for SPOT :										88,962,759,670,631,500.00	427,973,242,200	259,076,741,400
Total Futures										88962759838165700.00	427,973,243,281	259,077,267,871
Total Options										0.00	0	38,760
Grand Total:										88,962,759,838,165,700.00	427,973,243,281	259,077,306,631