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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2015

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 06/08/2015 Bond Future			127.27006	127.27006	127.23659	127.23659			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.82601	127.82601	127.79548	127.79548			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			2,246.59000	2.24659	2,280,060		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			2,236.59000	2.23659	2,270,060		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			2,226.59000	2.22659	2,260,060		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			805.48000	0.80548	836,010		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			795.48000	0.79548	826,010		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			785.48000	0.78548	816,010		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

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	06/08/2015	Bond Future			9.76532	83.97911	9.83036	83.51430			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.84891	81.57410	9.91569	81.10387			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.93352	82.96568	10.00242	82.48779			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			1,591.43000	1.59143	1,126,620		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,738.23000	1.73823	1,273,420		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,664.78000	1.66478	1,199,970		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,750.28000	6.75028	6,280,050		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,908.84000	6.90884	6,438,610		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,829.51000	6.82951	6,359,280		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	392,070		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			85.82000	0.08582	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	461,180		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			16.71000	0.01671	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			52.31000	0.05231	530,200		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			122.78803	122.78803	122.76071	122.76071			0.00	0	16
I2025	On	05/11/2015	Bond Future			124.80943	124.80943	124.78505	124.78505			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/08/2015	Bond Future	120.99	Call			1,770.71000	1.77071	1,798,030		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			1,760.71000	1.76071	1,788,030		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			1,750.71000	1.75071	1,778,030		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			1,775.05000	1.77505	1,799,430		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			1,795.05000	1.79505	1,819,430		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,785.05000	1.78505	1,809,430		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	06/08/2015	Bond Future			131.05197	131.05197	131.02053	131.02053			0.00	0	3,345
I2038	On	05/11/2015	Bond Future			133.20954	133.20954	133.18107	133.18107			0.00	0	0
Total I2038 Future												0.00	0	3,345
I2038	On	06/08/2015	Bond Future	127.99	Call			3,030.53000	3.03053	3,061,970		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			3,020.53000	3.02053	3,051,970		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			3,010.53000	3.01053	3,041,970		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			808.93000	0.80893	780,460		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			818.93000	0.81893	790,460		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			828.93000	0.82893	800,460		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,345
I2046	On	06/08/2015	Bond Future			132.98165	132.98165	132.65210	132.65210			0.00	0	6,022
I2046	On	05/11/2015	Bond Future			133.77246	133.77246	133.44115	133.44115			0.00	0	0
Total I2046 Future												0.00	0	6,022
I2046	On	06/08/2015	Bond Future	128.99	Call			3,662.10000	3.66210	3,991,650		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			3,652.10000	3.65210	3,981,650		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			3,642.10000	3.64210	3,971,650		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			451.15000	0.45115	782,460		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			441.15000	0.44115	772,460		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			431.15000	0.43115	762,460		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	6,022
I2050	On	06/08/2015	Bond Future			141.20406	141.20406	141.87349	141.87349			0.00	0	3,768
I2050	On	05/11/2015	Bond Future			143.52853	143.52853	144.21278	144.21278			0.00	0	0
Total I2050 Future												0.00	0	3,768
I2050	On	06/08/2015	Bond Future	136.99	Call			4,883.49000	4.88349	4,214,060		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			4,873.49000	4.87349	4,204,060		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			4,863.49000	4.86349	4,194,060		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			777.22000	0.77722	1,461,470		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			787.22000	0.78722	1,471,470		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			797.22000	0.79722	1,481,470		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,768
R186	On	06/08/2015	Bond Future			8.16962	118.50712	8.23415	117.98314		9.51	1,422,085.44	12	40,760
R186	On	05/11/2015	Bond Future			8.22023	120.45862	8.28673	119.92936		9.39	0.00	0	500
R186	On	04/02/2016	Bond Future			8.26782	117.21440	8.33678	116.67654		9.19	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.30040	119.34896	8.37175	118.80308		9.19	0.00	0	0
Total R186 Future												1,422,085.44	12	46,772
R186	On	06/08/2015	Bond Future	8.01	Put			3,191.45000	3.19145	2,879,620	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,261.46000	1.26146	1,105,810	9.66	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			3,650.44000	3.65044	4,033,120	9.69	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			1,131.52000	1.13152	990,220	9.69	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.90	Call			5,714.42000	5.71442	6,175,210	9.92	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			490.79000	0.49079	427,600	9.92	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.01	Call			1,357.45000	1.35745	1,569,600	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,296.88000	3.29688	2,978,860	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			1,327.16000	1.32716	1,536,220	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,243.90000	3.24390	2,928,980	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			3,132.56000	3.13256	3,485,820	9.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,403.00000	1.40300	1,232,280	9.63	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.50	Call			3,386.63000	3.38663	3,754,960	9.66	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			713.10000	0.71310	849,270	9.33	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,724.11000	4.72411	4,336,300	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			1,297.33000	1.29733	1,503,290	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			6,608.70000	6.60870	7,003,500	9.61	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,133.36000	1.13336	998,900	9.61	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.22	Call			2,846.55000	2.84655	3,102,000	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,377.64000	3.37764	3,103,830	9.30	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.45	Call			3,801.37000	3.80137	4,095,420	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,515.79000	2.51579	2,280,580	9.37	0.00	0	6,248

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.24	Call			2,922.90000	2.92290	3,182,680	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,294.47000	3.29447	3,024,990	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,961.34000	2.96134	3,223,280	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,253.26000	3.25326	2,985,940	9.31	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			3,000.75000	3.00075	3,264,170	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,213.09000	3.21309	2,947,250	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,367.48000	3.36748	3,645,580	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			2,866.97000	2.86697	2,615,810	9.34	0.00	0	9,370
R186	On	04/02/2016	Bond Future	7.50	Put			8,064.78000	8.06478	7,565,060	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,322.11000	1.32211	1,360,910	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,001.05000	8.00105	7,501,990	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,282.22000	1.28222	1,320,370	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,129.12000	8.12912	7,629,410	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,301.90000	1.30190	1,340,040	8.86	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,935.53000	1.93553	1,974,690	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,358.63000	8.35863	7,851,910	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,286.24000	4.28624	4,416,890	9.14	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,605.23000	4.60523	4,190,000	9.14	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,324.65000	4.32465	4,455,920	9.14	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,567.13000	4.56713	4,152,520	9.14	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,362.77000	4.36277	4,495,140	9.14	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,528.80000	4.52880	4,115,290	9.14	0.00	0	0
Total R186 Option												0.00	0	48,035
Total For R186												1,422,085.44	12	94,807
R197	On	06/08/2015	Bond Future			291.80150	291.80150	291.52667	291.52667			0.00	0	1,046
R197	On	05/11/2015	Bond Future			296.60463	296.60463	296.33353	296.33353			0.00	0	0
Total R197 Future												0.00	0	1,046
R197	On	06/08/2015	Bond Future	288.01	Call			3,516.67000	3.51667	3,791,500		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			3,536.67000	3.53667	3,811,500		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			3,526.67000	3.52667	3,801,500		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			1,323.53000	1.32353	1,594,630		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			1,343.53000	1.34353	1,614,630		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			1,333.53000	1.33353	1,604,630		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197										0.00	0	1,046
R202	On 06/08/2015			244.21910	244.21910	244.16188	244.16188			0.00	0	54,217
R202	On 05/11/2015			248.23883	248.23883	248.18756	248.18756			0.00	0	0
Total R202 Future										0.00	0	54,217
R202	On 06/08/2015	240.01	Call			4,151.88000	4.15188	4,209,100		0.00	0	0
R202	On 06/08/2015	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/08/2015	239.99	Call			4,171.88000	4.17188	4,229,100		0.00	0	0
R202	On 06/08/2015	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/08/2015	240.00	Call			4,161.88000	4.16188	4,219,100		0.00	0	0
R202	On 06/08/2015	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	245.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	246.00	Call			2,187.56000	2.18756	2,238,830		0.00	0	0
R202	On 05/11/2015	246.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	246.01	Call			2,177.56000	2.17756	2,228,830		0.00	0	0
R202	On 05/11/2015	246.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	245.99	Call			2,197.56000	2.19756	2,248,830		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	54,217
R2023	On 06/08/2015			7.94842	102.35720	7.99777	102.08333		7.22	0.00	0	10,246
R2023	On 05/11/2015			8.00388	100.11806	8.05494	99.84253		7.42	0.00	0	0
R2023	On 04/02/2016			8.05851	101.82562	8.11194	101.54575		7.11	0.00	0	0
Total R2023 Future										0.00	0	10,246
R2023	On 06/08/2015	8.26	Put			823.59000	0.82359	738,280	7.35	0.00	0	0
R2023	On 06/08/2015	9.07	Call			5,812.10000	5.81210	6,077,060	7.71	0.00	0	0
R2023	On 06/08/2015	9.07	Put			90.36000	0.09036	81,450	7.71	0.00	0	911
R2023	On 06/08/2015	8.24	Call			2,191.62000	2.19162	2,376,710	7.34	0.00	0	0
R2023	On 06/08/2015	8.24	Put			861.08000	0.86108	772,300	7.34	0.00	0	0
R2023	On 06/08/2015	8.25	Call			2,227.25000	2.22725	2,414,000	7.34	0.00	0	0
R2023	On 06/08/2015	8.25	Put			842.26000	0.84226	755,140	7.34	0.00	0	0
R2023	On 06/08/2015	8.26	Call			2,262.98000	2.26298	2,451,540	7.35	0.00	0	0
R2023	On 05/11/2015	7.99	Call			1,879.02000	1.87902	2,000,950	7.35	0.00	0	0
R2023	On 05/11/2015	7.99	Put			2,229.62000	2.22962	2,076,020	7.35	0.00	0	0
R2023	On 05/11/2015	8.00	Call			1,904.99000	1.90499	2,028,070	7.35	0.00	0	0
R2023	On 05/11/2015	8.00	Put			2,201.50000	2.20150	2,049,050	7.35	0.00	0	0
R2023	On 05/11/2015	8.01	Call			1,931.45000	1.93145	2,055,410	7.35	0.00	0	0
R2023	On 05/11/2015	8.01	Put			2,173.90000	2.17390	2,022,330	7.35	0.00	0	0
R2023	On 04/02/2016	8.01	Call			2,206.97000	2.20697	2,324,320	7.04	0.00	0	0
R2023	On 04/02/2016	8.01	Put			2,741.81000	2.74181	2,579,290	7.04	0.00	0	0
R2023	On 04/02/2016	7.99	Call			2,157.12000	2.15712	2,272,920	7.04	0.00	0	0
R2023	On 04/02/2016	7.99	Put			2,797.32000	2.79732	2,633,250	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2016	Bond Future	8.00	Call			2,181.79000	2.18179	2,298,540	7.04	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,769.29000	2.76929	2,606,170	7.04	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,157
R203	On	06/08/2015	Bond Future			7.13363	105.48666	7.18776	105.38171		2.37	0.00	0	16,103
R203	On	05/11/2015	Bond Future			7.18964	103.05685	7.24990	102.95311		2.07	0.00	0	0
R203	On	04/02/2016	Bond Future			7.24174	104.81473	7.31195	104.70958		1.54	0.00	0	0
Total R203 Future												0.00	0	16,103
R203	On	06/08/2015	Bond Future	6.74	Call			159.50000	0.15950	184,790	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,031.79000	1.03179	952,130	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			164.20000	0.16420	190,040	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,016.90000	1.01690	937,790	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			169.00000	0.16900	195,400	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,002.12000	1.00212	923,570	2.32	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,357.54000	1.35754	1,445,780	2.46	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			103.89000	0.10389	87,180	2.46	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			39.46000	0.03946	46,120	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,202.25000	2.20225	2,105,170	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			37.28000	0.03728	43,620	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,235.45000	2.23545	2,138,050	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			38.36000	0.03836	44,860	1.96	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,218.84000	2.21884	2,121,600	1.96	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			592.80000	0.59280	564,830	1.54	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			670.59000	0.67059	537,470	1.54	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			577.53000	0.57753	549,100	1.54	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			685.29000	0.68529	551,710	1.54	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			584.96000	0.58496	556,940	1.54	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			677.73000	0.67773	544,560	1.54	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	21,103
R2030	On	06/08/2015	Bond Future			8.60843	95.27590	8.67277	94.76975			0.00	0	8,573
R2030	On	05/11/2015	Bond Future			8.66150	96.84576	8.72749	96.33398			0.00	0	0
Total R2030 Future												0.00	0	8,573
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,551.26000	7.55126	7,045,110		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			7,726.00000	7.72600	7,219,850		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			7,638.58000	7.63858	7,132,430		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	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 05/11/2015 Bond Future	8.49	Put			1,860.23000	1.86023	1,348,450		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			1,780.87000	1.78087	1,269,090		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.51	Put			1,701.60000	1.70160	1,189,820		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	8,573
R2032 On 06/08/2015 Bond Future			8.69958	99.08892	8.76364	98.54930			0.00	0	1,585
R2032 On 05/11/2015 Bond Future			8.75409	96.56471	8.81976	96.01895			0.00	0	0
R2032 On 04/02/2016 Bond Future			8.80635	98.21205	8.87399	97.65735			0.00	0	0
Total R2032 Future									0.00	0	1,585
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			2,249.63000	2.24963	1,710,010		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			2,162.90000	2.16290	1,623,280		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			2,336.47000	2.33647	1,796,850		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			7,152.11000	7.15211	6,606,350		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			7,060.25000	7.06025	6,514,490		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			7,244.09000	7.24409	6,698,330		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			1,353.04000	1.35304	798,340		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.69	Put			1,519.98000	1.51998	965,280		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.70	Put			1,436.46000	1.43646	881,760		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,585
R2037 On 06/08/2015 Bond Future			8.81427	97.26583	8.87830	96.67074			0.00	0	33,089
R2037 On 05/11/2015 Bond Future			8.86507	98.86854	8.93058	98.26652			0.00	0	0
R2037 On 04/02/2016 Bond Future			8.91503	96.29762	8.98241	95.68559			0.00	0	0
Total R2037 Future									0.00	0	33,089
R2037 On 06/08/2015 Bond Future	8.76	Put			1,104.01000	1.10401	508,920		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			1,292.61000	1.29261	697,520		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			1,198.24000	1.19824	603,150		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			9,030.90000	9.03090	8,428,880		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			9,241.49000	9.24149	8,639,470		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			9,136.11000	9.13611	8,534,090		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			2,137.21000	2.13721	1,525,180		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,043.72000	2.04372	1,431,690		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,230.83000	2.23083	1,618,800		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	33,089
R204	On	06/08/2015	Bond Future			7.39512	102.89182	7.44714	102.73799		3.60	0.00	0	11,940
R204	On	05/11/2015	Bond Future			7.45289	104.58605	7.50854	104.43263		3.42	0.00	0	0
R204	On	04/02/2016	Bond Future			7.50508	102.33256	7.56604	102.17690		2.94	0.00	0	0
Total R204 Future												0.00	0	11,940
R204	On	06/08/2015	Bond Future	7.74	Call			1,233.12000	1.23312	1,340,490	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			372.44000	0.37244	325,980	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,253.42000	1.25342	1,361,800	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			363.51000	0.36351	318,060	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,273.87000	1.27387	1,383,090	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			354.74000	0.35474	310,130	3.67	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,850.98000	2.85098	2,996,250	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			54.76000	0.05476	46,200	3.83	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			77.85000	0.07785	88,910	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,589.99000	3.58999	3,447,630	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			73.86000	0.07386	84,430	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,643.48000	3.64348	3,500,630	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			75.83000	0.07583	86,640	3.26	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,616.71000	3.61671	3,474,100	3.26	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			1,070.02000	1.07002	1,033,460	2.94	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,213.11000	1.21311	1,020,890	2.94	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			1,044.55000	1.04455	1,007,210	2.94	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,238.76000	1.23876	1,045,760	2.94	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			1,057.24000	1.05724	1,020,110	2.94	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,225.89000	1.22589	1,033,100	2.94	0.00	0	0
Total R204 Option												0.00	0	699

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									0.00	0	12,639
R2044 On 06/08/2015 Bond Future			8.87635	98.97624	8.94023	98.32818			0.00	0	10,733
R2044 On 05/11/2015 Bond Future			8.92505	100.60718	8.99037	99.95132			0.00	0	0
R2044 On 04/02/2016 Bond Future			8.97292	97.94070	9.04003	97.27397			0.00	0	0
Total R2044 Future									0.00	0	10,733
R2044 On 06/08/2015 Bond Future	8.75	Put			1,951.47000	1.95147	1,303,410		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			1,847.25000	1.84725	1,199,190		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			2,055.87000	2.05587	1,407,810		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Put			7,893.81000	7.89381	7,237,950		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Put			7,780.14000	7.78014	7,124,280		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Put			8,007.70000	8.00770	7,351,840		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	369,340		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			297.39000	0.29739	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	170,420		0.00	0	0
R2044 On 04/02/2016 Bond Future	8.99	Put			496.31000	0.49631	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	269,970		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.00	Put			396.76000	0.39676	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	10,733
R2048 On 06/08/2015 Bond Future			8.86152	102.73075	8.92001	102.11968			0.00	0	35,237
R2048 On 05/11/2015 Bond Future			8.91132	99.99147	8.97113	99.37315			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.96069	101.69702	9.02214	101.06854			0.00	0	0
Total R2048 Future									0.00	0	35,237
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			1,687.67000	1.68767	1,076,600		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			1,902.19000	1.90219	1,291,120		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			1,794.83000	1.79483	1,183,760		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,077.44000	11.07744	10,459,120		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			10,953.73000	10.95373	10,335,410		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future	8.01	Put			10.83027000	10.83027	10,211,950		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	504,880		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			123.60000	0.12360	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	300,650		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			327.83000	0.32783	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	402,860		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			225.62000	0.22562	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	35,237
R207	On	06/08/2015	Bond Future			7.62727	99.14853	7.68372	98.94187		4.78	14,773,130.97	149	34,046
R207	On	05/11/2015	Bond Future			7.68419	100.78163	7.74370	100.57439		4.58	0.00	0	0
R207	On	04/02/2016	Bond Future			7.73921	98.85846	7.80300	98.64807		4.20	0.00	0	0
R207	On	05/05/2016	Bond Future			7.76944	100.65865	7.83774	100.44587		4.20	0.00	0	0
Total R207 Future												14,773,130.97	149	34,046
R207	On	06/08/2015	Bond Future	7.75	Call			1,036.97000	1.03697	1,152,180	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			794.99000	0.79499	703,540	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,057.25000	1.05725	1,173,740	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			778.83000	0.77883	688,660	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			552.00000	0.55200	629,510	4.72	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,374.14000	1.37414	1,244,990	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,017.10000	1.01710	1,131,000	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			811.59000	0.81159	718,830	4.78	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,267.15000	1.26715	1,376,390	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,280.02000	1.28002	1,182,020	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,284.90000	1.28490	1,395,030	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,262.99000	1.26299	1,165,880	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,302.78000	1.30278	1,413,810	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,246.11000	1.24611	1,149,900	4.58	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			789.06000	0.78906	870,320	4.52	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,887.51000	1.88751	1,761,530	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			884.76000	0.88476	972,310	4.53	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,736.81000	1.73681	1,617,120	4.53	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			1,025.85000	1.02585	1,029,920	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,063.45000	2.06345	1,857,130	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			1,039.35000	1.03935	1,043,990	4.15	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,043.59000	2.04359	1,837,840	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			1,052.95000	1.05295	1,058,190	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,023.85000	2.02385	1,818,700	4.15	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			756.96000	0.75696	750,260	4.10	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,531.86000	2.53186	2,314,770	4.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2016	Bond Future	7.85	Call			1,794.31000	1.79431	1,804,530	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,756.17000	1.75617	1,553,610	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,810.92000	1.81092	1,821,390	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,741.69000	1.74169	1,539,380	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,356.51000	1.35651	1,353,070	4.16	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,225.31000	2.22531	2,009,090	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,777.77000	1.77777	1,787,750	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,770.74000	1.77074	1,567,940	4.22	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												14,773,130.97	149	34,293
R208	On	06/08/2015	Bond Future			7.75008	97.96241	7.80008	97.74404		5.87	0.00	0	38,758
R208	On	05/11/2015	Bond Future			7.80516	96.17515	7.85729	95.95595		5.86	0.00	0	0
R208	On	04/02/2016	Bond Future			7.85649	97.81561	7.91158	97.59300		5.48	0.00	0	0
Total R208 Future												0.00	0	38,758
R208	On	06/08/2015	Bond Future	8.85	Call			4,520.92000	4.52092	4,728,290	6.20	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			72.72000	0.07272	61,720	6.20	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,573.45000	1.57345	1,699,520	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			749.52000	0.74952	657,220	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,600.47000	1.60047	1,727,690	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			733.39000	0.73339	642,240	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,627.71000	1.62771	1,756,430	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			717.52000	0.71752	627,870	5.87	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			625.73000	0.62573	560,440	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,320.27000	1.32027	1,413,320	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,814.33000	1.81433	1,688,180	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,339.54000	1.33954	1,433,530	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,791.36000	1.79136	1,666,150	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,359.25000	1.35925	1,453,920	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,768.85000	1.76885	1,644,320	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,197.57000	3.19757	3,351,480	6.01	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,517.06000	1.51706	1,585,890	5.42	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,212.47000	2.21247	2,058,690	5.42	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,535.33000	1.53533	1,604,920	5.42	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,190.04000	2.19004	2,037,020	5.42	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,554.06000	1.55406	1,624,080	5.42	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,168.10000	2.16810	2,015,510	5.42	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	41,156
R209	On	06/08/2015	Bond Future			8.75238	78.56612	8.81599	78.07667		14.49	0.00	0	25,841
R209	On	05/11/2015	Bond Future			8.80080	76.71150	8.86584	76.21612		15.08	0.00	0	0

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			8.84705	78.02010	8.91382	77.51652		15.02	0.00	0	0
Total R209 Future												0.00	0	25,841
R209	On	06/08/2015	Bond Future	9.90	Call			7,846.34000	7.84634	8,307,680	15.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			195.02000	0.19502	166,910	15.28	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			2,902.89000	2.90289	3,185,880	14.49	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,588.13000	1.58813	1,381,670	14.49	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,947.39000	2.94739	3,232,730	14.49	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,558.14000	1.55814	1,354,030	14.49	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,992.22000	2.99222	3,280,470	14.50	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,528.59000	1.52859	1,327,390	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,952.53000	7.95253	7,554,000	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			863.92000	0.86392	961,420	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,882.06000	7.88206	7,484,180	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			880.33000	0.88033	979,290	14.59	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,811.94000	7.81194	7,415,520	14.59	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			847.72000	0.84772	944,570	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,519.50000	4.51950	4,320,310	14.90	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			3,283.18000	3.28318	3,584,930	14.89	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,604.83000	4.60483	4,403,000	14.89	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,317.08000	3.31708	3,620,420	14.89	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,561.75000	4.56175	4,361,510	14.89	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,351.70000	3.35170	3,656,090	14.90	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	28,755
R210	On	06/08/2015	Bond Future			181.75499	181.75499	181.71361	181.71361			0.00	0	1,184
R210	On	05/11/2015	Bond Future			182.62735	182.62735	182.59032	182.59032			0.00	0	0
Total R210 Future												0.00	0	1,184
R210	On	06/08/2015	Bond Future	178.99	Call			2,723.61000	2.72361	2,764,990		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			2,713.61000	2.71361	2,754,990		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			2,703.61000	2.70361	2,744,990		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			600.32000	0.60032	637,350		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			590.32000	0.59032	627,350		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			580.32000	0.58032	617,350		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	1,184
R211 On 06/08/2015 Bond Future			132.88505	132.88505	132.86384	132.86384			0.00	0	1,120
R211 On 05/11/2015 Bond Future			135.07278	135.07278	135.05496	135.05496			0.00	0	0
Total R211 Future									0.00	0	1,120
R211 On 06/08/2015 Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/08/2015 Bond Future	135.01	Put			2,146.16000	2.14616	2,124,950		0.00	0	0
R211 On 06/08/2015 Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/08/2015 Bond Future	134.99	Put			2,126.16000	2.12616	2,104,950		0.00	0	0
R211 On 06/08/2015 Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/08/2015 Bond Future	135.00	Put			2,136.16000	2.13616	2,114,950		0.00	0	0
R211 On 05/11/2015 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Call			44.96000	0.04496	62,780		0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/11/2015 Bond Future	134.99	Call			64.96000	0.06496	82,780		0.00	0	0
R211 On 05/11/2015 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/11/2015 Bond Future	135.00	Call			54.96000	0.05496	72,780		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 06/08/2015 Bond Future			140.01125	140.01125	139.98022	139.98022			0.00	0	1,113
R212 On 05/11/2015 Bond Future			142.31633	142.31633	142.28876	142.28876			0.00	0	0
Total R212 Future									0.00	0	1,113
R212 On 06/08/2015 Bond Future	141.01	Put			1,029.78000	1.02978	998,750		0.00	0	0
R212 On 06/08/2015 Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/08/2015 Bond Future	140.99	Put			1,009.78000	1.00978	978,750		0.00	0	0
R212 On 06/08/2015 Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/08/2015 Bond Future	141.00	Put			1,019.78000	1.01978	988,750		0.00	0	0
R212 On 06/08/2015 Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	146.00	Put			3,711.24000	3.71124	3,683,670		0.00	0	0
R212 On 05/11/2015 Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	146.01	Put			3,721.24000	3.72124	3,693,670		0.00	0	0
R212 On 05/11/2015 Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	145.99	Put			3,701.24000	3.70124	3,673,670		0.00	0	0
R212 On 05/11/2015 Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,113
R213 On 06/08/2015 Bond Future			8.64701	89.19057	8.71095	88.70566		12.42	0.00	0	18,667
R213 On 05/11/2015 Bond Future			8.70111	87.11445	8.76663	86.62403		12.90	0.00	0	0
R213 On 04/02/2016 Bond Future			8.75481	88.60024	8.82231	88.10179		12.77	0.00	0	0
Total R213 Future									0.00	0	18,667

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	06/08/2015	Bond Future	8.49	Call			1,378.63000	1.37863	1,577,630	12.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,070.89000	3.07089	2,784,980	12.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			1,407.73000	1.40773	1,609,480	12.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,022.38000	3.02238	2,739,220	12.31	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			1,437.40000	1.43740	1,641,900	12.32	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,974.54000	2.97454	2,694,130	12.32	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			594.16000	0.59416	685,670	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,757.16000	8.75716	8,358,250	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			605.94000	0.60594	698,820	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,684.27000	8.68427	8,286,730	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			618.49000	0.61849	712,810	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,612.26000	8.61226	8,216,160	12.46	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,469.21000	3.46921	3,805,080	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,077.58000	4.07758	3,915,000	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,504.17000	3.50417	3,841,570	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,038.30000	4.03830	3,877,250	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,539.93000	3.53993	3,878,850	12.78	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,999.91000	3.99991	3,840,380	12.78	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	18,667
R214	On	06/08/2015	Bond Future			8.79492	79.70767	8.85330	79.23250		15.23	0.00	0	20,751
R214	On	05/11/2015	Bond Future			8.84307	77.72861	8.90272	77.24779		15.84	0.00	0	0
R214	On	04/02/2016	Bond Future			8.89068	79.05437	8.95191	78.56566		15.81	0.00	0	4,320
Total R214 Future												0.00	0	25,071
R214	On	06/08/2015	Bond Future	8.74	Call			1,905.54000	1.90554	2,103,670	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,832.12000	2.83212	2,555,080	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			1,941.57000	1.94157	2,142,190	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,785.64000	2.78564	2,511,090	15.10	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			1,978.14000	1.97814	2,181,100	15.11	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,739.83000	2.73983	2,467,620	15.11	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			864.54000	0.86454	948,820	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,702.65000	8.70265	8,306,110	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			881.29000	0.88129	966,910	15.32	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,625.59000	8.62559	8,230,390	15.32	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			847.86000	0.84786	931,750	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,779.95000	8.77995	8,383,020	15.31	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,316.66000	1.31666	1,489,400	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,625.09000	9.62509	9,309,120	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,336.45000	1.33645	1,509,730	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,551.13000	9.55113	9,235,700	15.28	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
R214 On 04/02/2016 Bond Future	8.01	Call			1,356.43000	1.35643	1,531,340	15.29	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			9,477.53000	9.47753	9,163,730	15.29	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	25,071
Total for Bond									16,195,216.41	161	455,092
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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2030 Future										0.00	0	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
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2015 GOVI			492.55200	492.55200	490.78900	490.78900				88,659,360.00	18	452
GOVI On 05/11/2015 GOVI			500.74100	500.74100	498.95600	498.95600				0.00	0	27
GOVI On 04/02/2016 GOVI			509.27700	509.27700	507.46000	507.46000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									88,659,360.00	18	479
GOVI On 06/08/2015 GOVI	500.00	Put			92,110.00000	9.21100	74,480,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			92,210.00000	9.22100	74,580,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			92,010.00000	9.20100	74,380,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			310,440.00000	31.04400	292,590,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			310,540.00000	31.05400	292,690,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			310,340.00000	31.03400	292,490,000		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			45,400.00000	4.54000	27,230,000		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			45,500.00000	4.55000	27,330,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			45,300.00000	4.53000	27,130,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									88,659,360.00	18	479
Total for GOVI									88,659,360.00	18	479
AL37 On 06/08/2015 Index Future			460.53600	460.53600	459.69200	459.69200			0.00	0	124
AL37 On 05/11/2015 Index Future			468.19300	468.19300	467.34200	467.34200			0.00	0	0
Total AL37 Future									0.00	0	124
Total For AL37									0.00	0	124
AL7T On 06/08/2015 Index Future			543.70000	543.70000	541.66700	541.66700			0.00	0	3
AL7T On 05/11/2015 Index Future			552.74000	552.74000	550.68200	550.68200			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			496.00900	496.00900	494.08900	494.08900			0.00	0	510
ALBI On 05/11/2015 Index Future			504.25500	504.25500	502.31100	502.31100			0.00	0	103
ALBI On 04/02/2016 Index Future			512.85100	512.85100	510.87300	510.87300			0.00	0	0
Total ALBI Future									0.00	0	613
Total For ALBI									0.00	0	613
IGOV On 06/08/2015 Index Future			233.92200	233.92200	233.93600	233.93600			0.00	0	1,080
IGOV On 05/11/2015 Index Future			237.81100	237.81100	237.82900	237.82900			0.00	0	17
IGOV On 04/02/2016 Index Future			241.86500	241.86500	241.88200	241.88200			0.00	0	0
Total IGOV Future									0.00	0	1,097

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IGOV									0.00	0	1,097
ILBI On 06/08/2015 Index Future			634.06700	634.06700	633.98700	633.98700			0.00	0	159
ILBI On 05/11/2015 Index Future			644.57800	644.57800	644.50000	644.50000			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	1,996
JIBAR F On 20/05/2015 Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.23000	93.77000	6.21000	93.79000			0.00	0	7,500
JIBAR F On 15/07/2015 Jibar Future			6.27000	93.73000	6.24000	93.76000			0.00	0	0
JIBAR F On 19/08/2015 Jibar Future			6.40000	93.60000	6.36000	93.64000			0.00	0	0
JIBAR F On 16/09/2015 Jibar Future			6.44000	93.56000	6.40000	93.60000			0.00	0	0
JIBAR F On 21/10/2015 Jibar Future			6.58000	93.42000	6.52000	93.48000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.76000	93.24000	6.69000	93.31000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.99000	93.01000	6.90000	93.10000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.19000	92.81000	7.12500	92.87500			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.39000	92.61000	7.29000	92.71000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.53000	92.47000	7.43000	92.57000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.67000	92.33000	7.56000	92.44000			0.00	0	0
Total Jibar Future									0.00	0	7,500
Total For JIBAR FUTURE									0.00	0	7,500
Total for Jibar									0.00	0	7,500
Total for Derivatives :									104,854,576.41	179	465,067
AA02 On 28/03/2016 Spot Bond				100.89711		100.84284			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				101.12385		101.06234			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			8.77500	103.00105	8.82000	102.78310		1,755,000,000,000.00		200,000,000	200,000,000
Total AA05 SPOT								1,755,000,000,000.00		200,000,000	200,000,000
Total For AA05								1,755,000,000,000.00		200,000,000	200,000,000
AA06 On 15/04/2021 Spot Bond				100.69182		100.62933			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			9.14500	102.38864	9.19000	102.10964			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB01/R On 24/11/2020 Spot Bond			10.00000	108.09500	10.00000	108.01000			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				99.87095		99.80868			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				98.60621		98.54081			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			9.36000	96.80928	9.40500	96.60637			0.00	0	626,666,700
Total AB013 SPOT									0.00	0	626,666,700
Total For AB013									0.00	0	626,666,700
AB014L On 19/11/2024 Spot Bond			100.00000	9.38725	100.00000	9.31691			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	99.94257	10.84000	99.85517			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.80412	100.00000	10.74007			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.76433		100.69839			0.00	4,000,000,000	4,300,000,000
Total AB08 SPOT									0.00	4,000,000,000	4,300,000,000
Total For AB08									0.00	4,000,000,000	4,300,000,000
AB09 On 03/05/2017 Spot Bond			8.63500	103.31879	8.68000	103.16625			0.00	0	1,800,000,000
Total AB09 SPOT									0.00	0	1,800,000,000
Total For AB09									0.00	0	1,800,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100			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			2.03000	280.59378	2.04000	280.18122			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				101.61954		101.56286			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				101.51783		101.45661			0.00	0	2,400,000,000
Total ABFN07 SPOT									0.00	0	2,400,000,000
Total For ABFN07									0.00	0	2,400,000,000
ABFN0 On 17/03/2020 Spot Bond				101.34278		101.27847			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				101.37640		101.31044			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				98.85366		98.79325			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				100.36090		100.30174			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				100.27808		100.21830			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			100.00000	1.56250	100.00000	1.54791		840,000,000,000,000.00	58,400,000,000	54,400,000,000	
Total ABFN13 SPOT								10,000,000,000,000.00	58,400,000,000	54,400,000,000	
Total For ABFN13								10,000,000,000,000.00	58,400,000,000	54,400,000,000	
ABFN1 On 14/05/2022 Spot Bond			100.00000	0.27809	100.00000	0.27550		320,000,000,000,000.00	3,200,000,000	3,200,000,000	
Total ABFN14 SPOT								10,000,000,000,000.00	3,200,000,000	3,200,000,000	
Total For ABFN14								10,000,000,000,000.00	3,200,000,000	3,200,000,000	
ABN05 On 18/04/2021 Spot Bond			1.77000	175.09580	1.78000	174.86877		0.00	0	0	
Total ABN05 SPOT								0.00	0	0	
Total For ABN05								0.00	0	0	
ABN07 On 13/06/2015 Spot Bond			2.76000	165.08982	2.76000	164.95188		0.00	0	0	
Total ABN07 SPOT								0.00	0	0	
Total For ABN07								0.00	0	0	
ABN09 On 27/06/2023 Spot Bond			2.17000	175.72470	2.17000	175.58638		0.00	0	0	
Total ABN09 SPOT								0.00	0	0	
Total For ABN09								0.00	0	0	
ABN14 On 10/10/2033 Spot Bond			1.82000	185.30897	1.82000	185.16857		0.00	0	0	
Total ABN14 SPOT								0.00	0	0	
Total For ABN14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			8.03125	81.16535	8.07625	81.02235			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			8.03125	81.16535	8.07625	81.02235			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				99.25000		99.18000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.22177		101.15695			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				98.40000		98.33000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				97.45000		97.40000			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				96.95000		96.91000			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				95.53000		95.51000			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				95.83000		95.82000			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				100.81073		100.75066			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				100.71300		100.65234			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				94.45000		94.45000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				93.73000		93.74000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				93.45000		93.47000			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				93.18000		93.21000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.03059		100.97030			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.92500	104.37371	6.94500	104.30878			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.70024		100.63497			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				91.44000		91.48000			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				91.24000		91.29000			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			2.31000	112.45458	2.31000	112.36467			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			2.21000	165.18930	2.21000	165.05892			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			2.10000	224.06332	2.10000	223.88826			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				89.92000		90.00000				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			9.49000	92.21495	9.53500	91.91650				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				101.92000		102.08000				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				71.64000		71.77000				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				102.08087		102.05780				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				97.46000		97.63000				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				106.64500		106.64500				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	110.24839	9.63000	110.16297				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				101.04000		101.23000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.51000	111.11530	9.57000	110.59537			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.85000	91.41663	8.89500	91.16113			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				100.38000		101.37000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				110.38000		112.94000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.60500	110.42819	9.66500	109.91186			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				91.61000		91.67000			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				101.49215		101.42548			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.39212		100.32621			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			8.18500	105.85034	8.23000	105.66615			0.00	0	1,411,400,000
Total ABS10 SPOT									0.00	0	1,411,400,000
Total For ABS10									0.00	0	1,411,400,000
ABS11 On 09/04/2021 Spot Bond			8.85500	103.58447	8.90000	103.30436			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			9.26000	100.09844	9.26000	100.02460		70,875,114,000,000.00	7,653,900,000	62,400,000,000	
Total ABS12 SPOT								70,875,114,000,000.00	7,653,900,000	62,400,000,000	
Total For ABS12								70,875,114,000,000.00	7,653,900,000	62,400,000,000	
ABS13 On 14/05/2022 Spot Bond			9.68000	100.07778	9.68000	100.00069		72,600,000,000,000.00	7,500,000,000	69,100,000,000	
Total ABS13 SPOT								72,600,000,000,000.00	7,500,000,000	69,100,000,000	
Total For ABS13								72,600,000,000,000.00	7,500,000,000	69,100,000,000	
ABS6 On 01/06/2020 Spot Bond			8.93000	100.86739	8.98000	100.59896		0.00	0	4,110,500,000	
Total ABS6 SPOT								0.00	0	4,110,500,000	
Total For ABS6								0.00	0	4,110,500,000	
ABS7 On 11/09/2026 Spot Bond			9.70500	95.46790	9.76500	95.00558		0.00	0	1,460,000,000	
Total ABS7 SPOT								0.00	0	1,460,000,000	
Total For ABS7								0.00	0	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.51500	103.02807	7.55000	102.93773		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			1.84000	284.32675	1.85000	283.91257		0.00	0	0	
Total ABSI2 SPOT								0.00	0	0	
Total For ABSI2								0.00	0	0	
ABSI3 On 31/01/2017 Spot Bond			1.14000	131.41479	1.14000	131.32234		0.00	0	0	
Total ABSI3 SPOT								0.00	0	0	
Total For ABSI3								0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			1.84000	135.58336	1.84000	135.48019		0.00	0	0	
Total ABSI4 SPOT								0.00	0	0	
Total For ABSI4								0.00	0	0	
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.00638	100.00000	0.00633		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
ACL01L On 30/06/2015 Spot Bond			100.00000	91.83149	100.00000	91.16119			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.08500	102.99641	11.10500	102.89927			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				99.94771		99.86933			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	9.91148	100.00000	9.83963			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				99.94636		99.86598			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				99.92726		99.81859			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	59.07705	100.00000	58.64874			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				99.94906		99.87269			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	69.90946	11.00000	69.84952			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	37.80931	100.00000	37.53519			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.40983		101.33860				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.54279		101.46470				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.35052		101.28235				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.39060		101.32036				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.40823		101.33708				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.53947		102.46684				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				102.53947		102.46684				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				102.55377		102.48072				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				102.55377		102.48072				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				102.52519		102.45297				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				95.96953		95.91355				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				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				101.17090		101.10516				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09₯ On 20/12/2018 Spot Bond				101.36659		101.29759				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				101.40641		101.33534				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL09₯ On 20/12/2025 Spot Bond				101.42238		101.35049				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				101.39034		101.32011				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				101.31848		101.25196				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			9.33000	104.07496	9.38000	103.80895				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				100.46180		100.39306				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				101.07402		101.00540				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12₂ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12₯ On 20/09/2016 Spot Bond				90.15100		90.09082				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				181.64505		185.17429			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				181.67490		185.20415			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.35043		101.28226			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.28097		102.21384			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				101.71322		101.64753			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.27964		102.21259			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				102.51615		102.44425			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				102.91034		102.84035			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	109.20600	10.00000	109.12100			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.62732		101.55734			0.00	18,072,000	4,518,000
Total ACL143 SPOT									0.00	18,072,000	4,518,000
Total For ACL143									0.00	18,072,000	4,518,000
ACL144 On 20/12/2016 Spot Bond				102.34320		102.28267			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.35526		101.28684			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL151 On 20/03/2017 Spot Bond				102.24450		102.18129				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.32662		101.25969				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.27047		101.20643				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	101.61243	10.23000	101.52981				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.24147		101.17892				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				117.08120		117.75043				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			9.43500	105.21009	9.48000	104.97900				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				101.32174		101.25505				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	117.62164	1.75000	117.53310				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				101.22541		101.16368				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.29099		101.22432				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				101.33077		101.26203				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On 20/06/2019 Spot Bond				101.25118		101.18659			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				101.36152		101.30086			0.00	0	0
Total ACL180 SPOT									0.00	0	0
Total For ACL180									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.08951		101.01817			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				102.70606		102.64514			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				101.23685		101.17300			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.19798		102.13319			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				101.32282		101.25449			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				101.29360		101.22836			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				101.36157		101.29282			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				101.38240		101.31258			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.40055		101.34379			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.61385		101.55658			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				101.38730		101.31723			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				101.38730		101.31723			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				101.45795		101.38257			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				101.29894		101.23186			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				101.46602		101.39190			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.06124		102.99299			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.45795		101.38257			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				98.10696		98.04875			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				101.41456		101.34308			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				101.39439		101.32232			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				132.53109		135.13197			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				134.42186		137.05976			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL20€ On 20/03/2016 Spot Bond				101.21933		101.15639				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				101.20817		101.14582				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				99.96388		99.90963				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.23844		101.17451				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL21€ On 20/06/2018 Spot Bond				100.32550		100.25966				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL21€ On 20/09/2020 Spot Bond				101.29099		101.22432				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				101.22092		101.15790				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				101.21933		101.15639				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				101.33603		101.26861				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21€ On 11/05/2020 Spot Bond				100.15828		100.09021				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.63443		101.56311				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.41496		100.34604				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 31/01/2016 Spot Bond				100.40312		100.33622			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				99.79690		101.84427			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				103.45555		103.39528			0.00	0	0
Total ADCP10 SPOT									0.00	0	0
Total For ADCP10									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	32.76800	100.00000	26.01796			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.84420	100.00000	14.73657			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				99.93860		101.65085			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				99.93244					0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				99.92834					0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.58918		100.52641			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.64594		100.57705			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.72151		100.64448			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.56127		100.50039			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2016 Spot Bond			7.97000	99.31362	8.01500	99.21093			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.71849		100.64057			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				100.83327		100.74288			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	39.09959	100.00000	34.91348			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	10.06036	100.00000	9.07814			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			8.95500	100.27833	9.00000	100.06446		4,477,500,000,000.00	500,000,000	3,390,000,000	
Total AIR01 SPOT								4,477,500,000,000.00	500,000,000	3,390,000,000	
Total For AIR01								4,477,500,000,000.00	500,000,000	3,390,000,000	
AIR02 On 30/04/2023 Spot Bond			9.60500	111.91912	9.66500	111.48082		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR03 On 09/03/2016 Spot Bond			7.38500	104.72631	7.42000	104.63642		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			9.23000	104.45869	9.27500	104.10897		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	12.16967	100.00000	12.08905		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			9.98500	104.80462	10.04500	104.25907		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			2.46000	169.02825	2.46000	168.89140		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01 On 09/12/2016 Spot Bond				101.56093		101.49596			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				101.41104		101.35311			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0
Total ANG013 SPOT									0.00	0	0
Total For ANG013									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.14220		101.07810			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				101.22850		101.15946			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.16884		101.11126			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				99.71520		102.09980			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				101.14008		101.08127			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				101.27046		101.20642			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0

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 20/06/2017 Spot Bond				101.45247		101.36773				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.80745		101.75641				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				93.50000		93.37000				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				101.55130		101.50039				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				112.38658		112.52499				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			2.35000	243.51029	2.35000	243.31505				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				112.40777		112.78479				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										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 07/08/2015 Spot Bond				112.51559		111.39336				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.92755		99.85818				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 14/08/2017 Spot Bond				108.36030		108.92643			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				111.16897		111.38769			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				100.15293		100.08733			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			2.36500	215.92634	2.36500	215.75298			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.34425		101.28484			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				101.12508		101.06432			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				100.71771		100.65664			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				100.68430		100.62054			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05I On 22/04/2020 Spot Bond				100.59802		100.52953			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05I On 28/04/2020 Spot Bond				100.45680		100.38870			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06I On 02/05/2018 Spot Bond				93.27842		94.26133			0.00	0	0
Total ASN060 SPOT									0.00	0	0
Total For ASN060									0.00	0	0
ASN06I On 30/04/2020 Spot Bond				100.40358		100.33670			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06I On 14/05/2018 Spot Bond				98.40177		98.39738			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	36.64429	100.00000	36.40019			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	18.28818	100.00000	18.15559			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	18.39365	100.00000	18.26030			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	17.91902	100.00000	17.78911			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	31.77069	100.00000	31.46394			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	43.58412	100.00000	43.26813			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	18.00425	100.00000	17.87372			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN55I On 29/12/2016 Spot Bond			100.00000	30.04514	100.00000	29.79477			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	42.00675	100.00000	41.65671			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.33858		101.27763			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				101.12368		101.06572			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.02695		100.96419			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			9.00500	103.50630	9.05000	103.30112			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.26609		101.20540			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				100.52519		100.46709			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				101.64047		101.57844			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				101.81053		101.74660			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.42500	104.87055	9.47000	104.59920		18,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								18,850,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			6.91500	103.15755	6.93500	103.09273		207,450,000,000.00	30,000,000	2,395,000,000	
Total BAW2 SPOT								207,450,000,000.00	30,000,000	2,395,000,000	
Total For BAW2								207,450,000,000.00	30,000,000	2,395,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW20 On 15/01/2016 Spot Bond			100.00000	55.51536	100.00000	55.10847			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.67500	99.49466	9.72000	99.19911			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.45754		103.39359			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.78500	103.65687	8.83000	103.48746			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			10.92741	102.32906	10.92741	102.32906			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.89765	101.53048	10.89765	101.53048			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.92785	101.52960	10.92785	101.52960			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.43172		101.34247			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			10.96069	101.51758	10.96069	101.51758			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			11.90522	101.15971	11.90522	101.15971			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				101.46421		101.37292			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				101.46421		101.37292			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA11 On 31/03/2016 Spot Bond				101.46428		101.37299				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			11.17741	101.26307	11.17741	101.26307				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			11.09190	101.59370	11.09190	101.59370				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.89765	101.53048	10.89765	101.53048				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06072	101.69580	11.06072	101.69580				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			10.27646	101.34631	10.27646	101.34631				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				101.39279		101.30602				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				101.28252		101.28252				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.28252		101.28252				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265				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			11.56000	100.58063	11.60500	100.40288				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA25 On 30/06/2017 Spot Bond				101.02311		101.02311				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			11.48500	98.75893	11.53000	98.57582				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99797		99.99797				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				101.26948		101.19052				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	101.21710	9.28000	101.14060				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				101.35022		101.26451				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			11.30500	101.17725	11.35000	100.98686				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				101.31170		101.22845				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.34380		101.25849				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.34380		101.25849				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				99.89645		99.89645				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				101.29629		101.21403				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA39 On 30/09/2018 Spot Bond				101.36650		101.28138				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				99.99797		99.99797				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				101.36650		101.28138				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				101.29886		101.21643				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				101.32141		101.23917				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				101.36660		101.28148				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.07446		101.00783				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.11872		101.04781				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			13.92741	102.68568	13.92741	102.68568				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			15.26321	102.01045	15.26321	102.01045				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				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				101.75939		101.64735				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond				101.75939		101.64735			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				101.75939		101.64735			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				101.82304		101.70689			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				101.53600		101.43836			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	32.49033	100.00000	32.30575			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	21.02455	100.00000	20.87046			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	19.13470	100.00000	18.99445			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	11.81154	100.00000	11.72497			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	11.82509	100.00000	11.73936			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	14.28072	100.00000	14.17605			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.37400	100.00000	12.28330			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.53367		100.47496			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ05 On 07/07/2015 Spot Bond				100.76273		100.70748			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.80719		100.74865			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				100.59019		100.53238			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	8.91204	100.00000	8.84742			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	8.91204	100.00000	8.84742			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP92U On 21/05/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0
Total BCP92U SPOT									0.00	0	0
Total For BCP92U									0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0
Total BCP93U SPOT									0.00	0	0
Total For BCP93U									0.00	0	0
BCP94U On 23/07/2015 Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0
Total BCP94U SPOT									0.00	0	0
Total For BCP94U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.74000	183.13078	1.75000	182.93061			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			8.12500	160.12074	8.18500	158.89556			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			8.12500	160.47202	8.18500	159.25597			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.51000	97.63284	8.57000	97.11230			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.90500	99.01051	7.95000	98.83581			12,648,000,000.00	1,600,000	100,800,000
Total BEER02 SPOT									12,648,000,000.00	1,600,000	100,800,000
Total For BEER02									12,648,000,000.00	1,600,000	100,800,000
BG22A: On 21/07/2016 Spot Bond				101.23496		101.17752			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				100.56653		100.50415			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				101.13638		101.07654			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				100.61392		100.54625			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				100.65033		100.57859			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				100.75183		100.66870			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	35.01091	100.00000	34.75431			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.37932		100.31650			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				100.38659		100.32254			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0

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				100.38901		100.32456				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				100.41803		100.34871				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				100.45667		100.38087				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	34.24672	100.00000	33.99571				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	34.24672	100.00000	33.99571				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				101.35575		101.29192				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				101.38149		101.31642				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			8.28500	102.36665	8.33000	102.22329				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.45867		101.38987				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.59569		101.52027				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	24.49320	100.00000	24.31563				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YI On 15/03/2017 Spot Bond			100.00000	24.49320	100.00000	24.31563			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.04951		100.97806			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.08000	99.12049	11.13000	98.85974			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				100.33375		100.25606			0.00	20,000,000	10,000,000
Total BGL03 SPOT									0.00	20,000,000	10,000,000
Total For BGL03									0.00	20,000,000	10,000,000
BGL04 On 05/02/2025 Spot Bond			10.97000	99.49187	11.02000	99.22758			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				102.13781		102.07493			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	71.56947	100.00000	71.16289			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				99.75429		99.69649			0.00	0	50,000,000
Total BID04 SPOT									0.00	0	50,000,000
Total For BID04									0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				100.65166		100.59069			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.61500	104.18202	8.66000	103.95536		537,576,000,000.00	62,400,000	2,261,200,000	
Total BID06 SPOT								537,576,000,000.00	62,400,000	2,261,200,000	
Total For BID06								537,576,000,000.00	62,400,000	2,261,200,000	
BIDC45 On 15/07/2015 Spot Bond				98.98852		98.93620			0.00	0	0
Total BIDC45 SPOT									0.00	0	0
Total For BIDC45									0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				100.60221		100.54680			0.00	160,000,000	80,000,000
Total BIDC46 SPOT									0.00	160,000,000	80,000,000
Total For BIDC46									0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC47 On 07/08/2015 Spot Bond				99.82538		99.87777				0.00	0	0
Total BIDC47 SPOT										0.00	0	0
Total For BIDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				99.94943		101.48212				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				99.94067		101.71459				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				99.94500		101.47815				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				99.94230		101.55122				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				99.93736		101.68406				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				99.91685		102.23724				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				99.88793		103.13097				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				101.22176		101.16786				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	93.62135	100.00000	92.91919				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.48478		100.41264				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				100.49834		100.42417				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC005 On 20/10/2015 Spot Bond				97.03727		96.97993			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC010 On 24/11/2015 Spot Bond				96.41268		96.35604			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0
Total BTC013 SPOT									0.00	0	0
Total For BTC013									0.00	0	0
BTC023 On 16/07/2015 Spot Bond				98.90696		98.85139			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC028 On 18/05/2015 Spot Bond				100.00000	0.00000	99.94764			0.00	0	0
Total BTC028 SPOT									0.00	0	0
Total For BTC028									0.00	0	0
BTC029 On 21/05/2015 Spot Bond				99.94767		99.89533			0.00	0	0
Total BTC029 SPOT									0.00	0	0
Total For BTC029									0.00	0	0
BTC030 On 26/05/2015 Spot Bond				99.58079		99.52838			0.00	0	0
Total BTC030 SPOT									0.00	0	0
Total For BTC030									0.00	0	0
BTC031 On 25/05/2015 Spot Bond				99.87808		99.82582			0.00	0	0
Total BTC031 SPOT									0.00	0	0
Total For BTC031									0.00	0	0
BTC032 On 28/05/2015 Spot Bond				99.82555		99.77322			0.00	0	0
Total BTC032 SPOT									0.00	0	0
Total For BTC032									0.00	0	0
BTC034 On 12/06/2015 Spot Bond				99.56313		99.51070			0.00	0	0
Total BTC034 SPOT									0.00	0	0
Total For BTC034									0.00	0	0
BTC035 On 07/07/2015 Spot Bond				99.12395		99.07139			0.00	0	0
Total BTC035 SPOT									0.00	0	0
Total For BTC035									0.00	0	0
BTC037 On 06/07/2015 Spot Bond				99.14197		99.08944			0.00	0	0
Total BTC037 SPOT									0.00	0	0
Total For BTC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC038 On 15/07/2015 Spot Bond				98.98436		98.93182				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC039 On 21/07/2015 Spot Bond				98.87898		98.82644				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC040 On 27/07/2015 Spot Bond				98.77596		98.72350				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC041 On 28/07/2015 Spot Bond				98.76673		98.71462				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC042 On 04/06/2015 Spot Bond				99.79065		99.84299				0.00	0	0
Total BTC042 SPOT										0.00	0	0
Total For BTC042										0.00	0	0
BTC043 On 04/08/2015 Spot Bond				99.78913		99.84185				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC044 On 09/06/2015 Spot Bond				98.73735		98.56516				0.00	0	0
Total BTC044 SPOT										0.00	0	0
Total For BTC044										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	40.45344	100.00000	40.15694				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				101.14182		101.07640				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				101.18407		101.11618				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.29135		101.22789				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				99.97963		99.91908				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYA49L On 30/06/2018 Spot Bond			100.00000	15.89772	100.00000	15.71211			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			9.48500	106.74355	9.53000	106.60014			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				104.89374		104.82122			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			8.53500	102.14280	8.58000	102.03136		127,628,976,000,000.00	14,953,600,000	4,898,800,000	
Total CBL11 SPOT								127,628,976,000,000.00	14,953,600,000	4,898,800,000	
Total For CBL11								127,628,976,000,000.00	14,953,600,000	4,898,800,000	
CBL12 On 06/09/2018 Spot Bond			12.50500	99.07742	12.55000	98.86284		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				97.47517		97.38331		0.00	0	0	
Total CBL13 SPOT								0.00	0	0	
Total For CBL13								0.00	0	0	
CBL14 On 01/02/2019 Spot Bond			12.80500	99.72397	12.85000	99.49458		0.00	0	0	
Total CBL14 SPOT								0.00	0	0	
Total For CBL14								0.00	0	0	
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	99.94023		0.00	0	0	
Total CBL15 SPOT								0.00	0	0	
Total For CBL15								0.00	0	0	
CBL16 On 18/05/2017 Spot Bond			8.93500	100.90654	8.98000	100.75195		0.00	0	200,000,000	
Total CBL16 SPOT								0.00	0	200,000,000	
Total For CBL16								0.00	0	200,000,000	
CBL17 On 23/08/2019 Spot Bond				96.51457		99.05990		0.00	0	0	
Total CBL17 SPOT								0.00	0	0	
Total For CBL17								0.00	0	0	
CBL18 On 23/08/2019 Spot Bond			12.80500	96.91966	12.85000	96.68050		0.00	0	0	
Total CBL18 SPOT								0.00	0	0	
Total For CBL18								0.00	0	0	
CBL19 On 02/11/2015 Spot Bond				100.61519		100.55541		0.00	0	0	
Total CBL19 SPOT								0.00	0	0	
Total For CBL19								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				95.39004		95.29675			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				100.06618		100.00183			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			10.47500	92.77032	10.52000	92.53031			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.03000	118.87807	10.09000	118.42526			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			10.03000	114.28985	10.09000	113.82440			0.00	0	1,000,000,000
Total CCT02 SPOT									0.00	0	1,000,000,000
Total For CCT02									0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			9.95500	109.35496	10.01500	108.87958			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				102.19429		102.09965			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			11.68500	101.92695	11.73000	101.79622			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				101.51524		101.42798			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				101.82350		101.81932			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	109.20610	10.00000	109.12050			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.13695		101.05515			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR16 On 22/09/2017 Spot Bond				101.46498		101.38695			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				100.64879		100.56811			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.03377	100.00000	8.94850			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				101.14208		101.01037			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.87623		101.80431			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				101.17199		101.09920			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				101.21718		101.14152			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				101.26929		101.19033			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN126 On 20/08/2015 Spot Bond				99.92919		99.82338				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				99.92995		99.82525				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				99.92597		99.81540				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				101.35055		101.28238				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				101.79160		101.73300				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.80313	10.11000	103.71832				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.87422		100.81080				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.76754	2.76000	121.66571				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.20244		107.20244				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	121.69503	3.14000	121.58965				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.75066	8.25000	101.68362				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			2.54000	125.19672	2.54000	125.09470			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	121.12500	2.40000	121.02766			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				101.88519		101.78939			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.45500	100.79431	8.49000	100.67983			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.59937		100.53437			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				100.61550		100.54987			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			8.50500	100.83380	8.54000	100.71863			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			8.50500	100.83380	8.54000	100.71863			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			8.55500	103.98471	8.59000	103.86248			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				101.38261		101.31279			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				101.52041		101.44348			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	109.20600	10.00000	109.12100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.07645		100.01897			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 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
CLN24 On 24/02/2017 Spot Bond				99.85473		99.79203			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.11728	9.35000	102.03999			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.11728	9.35000	102.03999			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24 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
CLN25 On 26/03/2017 Spot Bond				101.92758		101.86590			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				101.60121		101.53816			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.01368		101.95236			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.01368		101.95236			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				102.01368		101.95236			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26 On 26/03/2017 Spot Bond				101.52255		101.45872			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.23500	102.68866	9.28000	102.46846			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				101.10307		101.04111			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				101.56695		101.48762			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.58133		101.51677			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.57352		101.50938			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.63685		101.57284			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27 On 22/05/2017 Spot Bond				99.92171		99.86272			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27 On 25/05/2017 Spot Bond				99.83542		99.76446			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.78636		101.72308			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN27 On 20/06/2015 Spot Bond				102.01337		101.95009			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN28 On 07/06/2017 Spot Bond				102.38186		102.31912			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN28 On 21/06/2015 Spot Bond				101.19905		101.14077				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28 On 27/06/2015 Spot Bond				101.09832		101.03986				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28 On 20/09/2015 Spot Bond				101.23525		101.17149				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.47537		100.41082				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				102.10954		102.04610				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.51110		101.43739				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.32204		101.24764				0.00	0	3,400,000,000
Total CLN291 SPOT										0.00	0	3,400,000,000
Total For CLN291										0.00	0	3,400,000,000
CLN29 On 26/06/2017 Spot Bond				103.31632		103.25010				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.05214		100.97805				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				101.30766		101.23409				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				101.11163		101.03722				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN296 On 20/12/2017 Spot Bond				101.47396		101.39943				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				101.07649		101.00238				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				101.20934		101.13571				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				101.19459		101.12036				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				140.22886		140.22886				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				102.59770		102.52751				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				140.62445		140.62445				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				139.62314		139.62314				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				140.25174		140.25174				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				136.48528		136.48528				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				136.63640		136.63640				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				100.09491		100.02371				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond										0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			10.77000	93.88643	10.81500	93.58831				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			11.29000	95.32014	11.33500	95.01448				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				101.14198		101.07106				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				101.47701		101.40063				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				100.09281		100.02318				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				100.52435		100.45825				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				100.43026		100.35794				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	100.42236	8.80500	100.35184				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				101.29894		101.23186				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				102.46827		102.40023				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				132.60386		132.60386				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.38167		101.31027				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				101.47383		101.39762			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				101.41473		101.34326			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				101.95887		101.85926			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				81.31145		83.44430			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				101.54292		101.46483			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				101.14198		101.07106			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2015 Spot Bond				120.98093		120.98093			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				121.01384		121.01384			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.44632		100.37882			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				101.70699		101.61856			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				101.14857		101.07723			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				101.94688		101.84790			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				101.60672		101.52533			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				101.23828		101.17590			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.42935		101.35547			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.44208		100.37521			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.15186		100.08660			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				101.11567		101.04639			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.42716		100.36353			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 On 28/05/2019 Spot Bond				99.79874		101.58953			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.39701		100.33028			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.52116		100.45546			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN36 On 20/03/2019 Spot Bond				101.18427		101.12316			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			9.95000	105.13788	9.99500	104.78827				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				101.31120		101.24505				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				100.31100		100.23255				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			12.09000	106.79311	12.13500	106.44284				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				100.32359		100.24198				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			12.12000	106.57164	12.16500	106.23283				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	108.79097	10.02000	108.70285				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				100.32359		100.24198				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.46024		100.39063				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				103.90352		103.82047				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.29113		101.22602				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				101.31838		101.25187				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN374 On 20/06/2019 Spot Bond				101.31853		101.25201			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				101.19065		101.11667			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.47500	103.34419	9.52000	103.06559			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				101.41248		101.32486			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				101.43412		101.35999			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	101.54885	10.57000	101.46362			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.73162	11.00000	101.64285			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.55200		100.49125			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.47845		101.40366			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.54888		100.48609			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			11.88000	102.75252	11.92500	102.40471			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				101.59762		101.51494			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				101.31827		101.25175				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				100.50323		100.42824				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				101.40664		101.33558				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				100.99456		100.93162				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				101.21421		101.15306				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				101.23525		101.17149				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				91.23214		91.23214				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				101.30690		101.23941				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				101.52817		101.46437				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				101.44229		101.36898				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				101.46956		101.37622				0.00	733,500,000	740,000,000
Total CLN397 SPOT										0.00	733,500,000	740,000,000
Total For CLN397										0.00	733,500,000	740,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.08943		100.02235				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				100.08891		100.02221				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				100.59862		100.53160				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				100.44974		100.37431				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				100.41075		100.34537				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.67750	7.01000	41.65430				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				169.13180		167.78306				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			8.51000	147.12774	8.57000	146.71097				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			8.12500	160.12074	8.18500	158.89556				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			8.12500	160.47202	8.18500	159.25597				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				97.03243		96.97499				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				97.00705		96.94912			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.88198		100.81276			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.88198		100.81276			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.39861		101.32796			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.30886		101.24283			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.32655		101.25962			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.86749		100.79813			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.32282		101.25449			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.52435		100.45825			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.20499		101.14280			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.28645		101.22158			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.27843		101.21397			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond				101.28639		101.22153			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				100.56096		100.49315			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				99.81643		101.89966			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.79263		100.72092			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.63500	104.54360	8.67000	104.44276			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.68500	104.87468	8.73000	104.68203			0.00	0	830,000,000
Total COJ04 SPOT									0.00	0	830,000,000
Total For COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.11500	116.81038	10.16000	116.45356			0.00	0	75,600,000
Total COJ05 SPOT									0.00	0	75,600,000
Total For COJ05									0.00	0	75,600,000
COJ06 On 09/12/2015 Spot Bond			7.37500	106.59870	7.39500	106.52393			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.68500	106.41664	9.73000	106.13116			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.73000	107.13119	9.77500	106.77590			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.10000	95.80802	10.14500	95.49864		25,250,000,000,000.00		2,500,000,000	2,500,000,000
Total COT01 SPOT								25,250,000,000,000.00		2,500,000,000	2,500,000,000
Total For COT01								25,250,000,000,000.00		2,500,000,000	2,500,000,000
COT02 On 03/04/2028 Spot Bond			10.85500	96.74200	10.91500	96.26161		0.00		0	1,000,000,000
Total COT02 SPOT								0.00		0	1,000,000,000
Total For COT02								0.00		0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.85500	94.63475	10.91500	94.16888				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				99.79695		101.66584				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.39464		100.33660				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	10.71985	100.00000	10.64213				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				99.86516		99.80689				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.18348		101.12069				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				99.80865		101.62994				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				101.55025		101.49740				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				101.71178		101.65342				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.49110		100.43216				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	10.77783	100.00000	10.69969				0.00	0	0
Total CPL021U SPOT										0.00	0	0
Total For CPL021U										0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	13.03024	100.00000	12.93577				0.00	0	0
Total CPL031U SPOT										0.00	0	0
Total For CPL031U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.45000	101.78728	11.49500	101.46682			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	15.35279	100.00000	15.24148			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	6.49909	100.00000	6.45197			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	16.14375	100.00000	16.02672			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				100.41793		100.36119			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			8.06000	98.38175	8.10500	98.22449			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				99.96152		99.90386			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				99.87461		99.82037			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				101.46832		101.41137			0.00	0	0
Total DENG57 SPOT									0.00	0	0
Total For DENG57									0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	83.66763	100.00000	83.11108			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.46955		101.40626			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				100.88091		100.81358			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DLTC09 On 05/08/2015 Spot Bond				102.03658		101.97726				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.29058		100.22856				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.70381		101.61556				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				100.82508		100.72096				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				101.48177		101.40516				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				54.73919		54.59681				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				101.25305		101.16185				0.00	9,200,000,000	4,600,000,000
Total DRD04 SPOT										0.00	9,200,000,000	4,600,000,000
Total For DRD04										0.00	9,200,000,000	4,600,000,000
DV2021 On 18/06/2021 Spot Bond			8.67500	105.38377	8.72000	105.09852				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.30500	106.70252	7.34000	106.60159				0.00	0	2,500,000,000
Total DV21 SPOT										0.00	0	2,500,000,000
Total For DV21										0.00	0	2,500,000,000
DV22 On 07/02/2020 Spot Bond			8.52000	106.14164	8.57000	105.87272				0.00	0	1,550,000,000
Total DV22 SPOT										0.00	0	1,550,000,000
Total For DV22										0.00	0	1,550,000,000
DV23 On 27/02/2023 Spot Bond			9.36000	105.66305	9.40500	105.33276				0.00	0	2,231,132,700
Total DV23 SPOT										0.00	0	2,231,132,700
Total For DV23										0.00	0	2,231,132,700
DV24 On 18/02/2024 Spot Bond			9.36000	104.29739	9.40500	103.95021				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			9.53500	106.73368	9.59500	106.18404			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC005 On 23/06/2015 Spot Bond				101.02080		100.96537			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC006 On 29/06/2015 Spot Bond				100.91044		100.85535			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				101.17629		101.11945			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				99.96169		99.90427			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC009 On 11/06/2015 Spot Bond				101.23398		101.17788			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				101.25217		101.19525			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.08196		100.02999			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				100.73814		100.67985			0.00	6,000,000,000	3,000,000,000
Total DVF17 SPOT									0.00	6,000,000,000	3,000,000,000
Total For DVF17									0.00	6,000,000,000	3,000,000,000
DVF18 On 30/03/2018 Spot Bond				100.59498		100.53475			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			8.06500	126.66376	8.11500	126.34205		1,008,201,617,500.00		125,009,500	2,275,009,500
Total E170 SPOT								1,008,201,617,500.00		125,009,500	2,275,009,500
Total For E170								1,008,201,617,500.00		125,009,500	2,275,009,500
EDC01 On 04/04/2016 Spot Bond				95.32588		95.17243			0.00	0	18,000,000,000
Total EDC01 SPOT									0.00	0	18,000,000,000
Total For EDC01									0.00	0	18,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.09000	103.61532	2.09000	103.53436				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	135.20533	1.20000	135.10966				0.00	0	7,550,000,000
Total EL15 SPOT										0.00	0	7,550,000,000
Total For EL15										0.00	0	7,550,000,000
EL28 On 02/05/2028 Spot Bond			1.91000	125.45759	1.91000	125.36173				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			1.89000	113.66905	1.89000	113.58209				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			1.87000	114.96267	1.87000	114.87491				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			1.95000	106.70332	1.95000	106.62125				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			2.07000	103.85394	2.07000	103.77295				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			9.52500	107.34541	9.57000	107.07664				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.42500	107.64962	9.47000	107.36364				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			9.90500	101.22225	9.96500	100.79005			9,905,000,000.00	1,000,000	1,000,000
Total EMM03 SPOT									9,905,000,000.00	1,000,000	1,000,000
Total For EMM03									9,905,000,000.00	1,000,000	1,000,000
EMM04 On 16/05/2028 Spot Bond			10.17000	95.56252	10.23000	95.28021			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			10.31000	102.51933	10.37000	102.15748			30,930,000,000.00	3,000,000	4,002,999,600
Total EMM05 SPOT									30,930,000,000.00	3,000,000	4,002,999,600
Total For EMM05									30,930,000,000.00	3,000,000	4,002,999,600
EPF001 On 19/08/2015 Spot Bond				99.99965		99.94291			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				97.88685		97.82605			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				101.36957		101.30721			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				100.25575		100.19170			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				100.24603		100.18440			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.23330		100.17491			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				103.51123		103.45271			0.00	0	0
Total EPFC13 SPOT									0.00	0	0
Total For EPFC13									0.00	0	0
EPFC14 On 27/05/2015 Spot Bond				101.50740		101.45356			0.00	0	0
Total EPFC14 SPOT									0.00	0	0
Total For EPFC14									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				101.64479		101.58605			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC11 On 23/02/2016 Spot Bond				99.86923		99.81265			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ2091 On 11/06/2015 Spot Bond			100.00000	95.95716	100.00000	95.22279			0.00	0	0
Total EQ209U SPOT									0.00	0	0
Total For EQ209U									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.94500	105.07366	10.96500	104.97778			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.26780		102.18956			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.47556		99.39907			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				99.73237		99.65834			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.88500	97.87380	9.93000	97.68740			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				97.79835		97.72531			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.02844		98.94430			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.99974		99.93891			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				99.99966		99.93480			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.93983			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.93736			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.94032			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.93827			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.99996		99.94479			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				99.99996		99.94560			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.70000	101.92913	6.70000	101.87408			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.92000	104.10735	7.96500	103.92295		1,045,440,000,000.00		132,000,000	6,252,622,600
Total ES18 SPOT								1,045,440,000,000.00		132,000,000	6,252,622,600
Total For ES18								1,045,440,000,000.00		132,000,000	6,252,622,600
ES23 On 25/01/2023 Spot Bond			8.60500	110.82570	8.65000	110.48682		34,850,250,000.00		4,050,000	51,192,435,000
Total ES23 SPOT								34,850,250,000.00		4,050,000	51,192,435,000
Total For ES23								34,850,250,000.00		4,050,000	51,192,435,000
ES26 On 02/04/2026 Spot Bond			8.94000	93.48842	9.00000	93.03119			0.00	0	16,730,699,000
Total ES26 SPOT									0.00	0	16,730,699,000
Total For ES26									0.00	0	16,730,699,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			9.67500	82.78318	9.73500	82.28367			0.00	0	139,421,098,700
Total ES33 SPOT									0.00	0	139,421,098,700
Total For ES33									0.00	0	139,421,098,700
ES42 On 25/04/2042 Spot Bond			9.75500	88.64685	9.81000	88.11222		19,510,000,000,000.00	2,000,000,000	33,893,944,900	
Total ES42 SPOT								19,510,000,000,000.00	2,000,000,000	33,893,944,900	
Total For ES42								19,510,000,000,000.00	2,000,000,000	33,893,944,900	
EXX01 On 19/05/2017 Spot Bond				99.98004		99.92029			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.16729		98.10285			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				99.86061		99.80032			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.65233		100.58958			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				101.12779		101.06452			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				99.94002		99.87997			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				99.94605		99.89185			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				101.50412		101.44672			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				101.24143		101.18746			0.00	0	0
Total FIFC16 SPOT									0.00	0	0
Total For FIFC16									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.74282		100.68418			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC18 On 12/08/2015 Spot Bond				100.11885		100.05942				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.68876	100.00000	10.61127				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	10.40306	100.00000	10.32763				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				101.32133		101.25915				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				100.25629		100.18502				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				101.47564		101.40601				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				101.57844		101.50385				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			9.40500	100.73472	9.45000	100.52592				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.29800		101.24110				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				101.29792		101.24103				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				100.44959		100.38272				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				103.73612		103.66684				0.00	70,000,000	35,000,000
Total FRB11 SPOT										0.00	70,000,000	35,000,000
Total For FRB11										0.00	70,000,000	35,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				101.77095		101.70299			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.80036		101.73124			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			10.17500	103.80287	10.22000	103.51956		65,120,000,000.00		6,400,000	3,200,000
Total FRB14 SPOT								65,120,000,000.00		6,400,000	3,200,000
Total For FRB14								65,120,000,000.00		6,400,000	3,200,000
FRB15 On 06/03/2025 Spot Bond				101.92825		101.84854			0.00	80,000,000	40,000,000
Total FRB15 SPOT									0.00	80,000,000	40,000,000
Total For FRB15									0.00	80,000,000	40,000,000
FRBC2 On 21/12/2018 Spot Bond			10.25500	109.99306	10.30000	109.76544			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.10600		101.03073			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			1.84000	135.58336	1.84000	135.48019			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			1.87000	283.73337	1.88000	283.31944			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			2.02500	115.28251	2.02500	115.19303			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.19000	165.55024	2.19000	165.41984			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			1.99000	227.55080	1.99000	227.37507			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.19500	104.28320	7.21500	104.21613			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0

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			7.64800	65.90225	7.64900	65.88527			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			9.41700	41.84062	9.41700	41.83093			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			9.66000	40.19251	9.66000	40.48266			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				102.14216		102.05561			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				101.55894		101.48002			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				101.35060		101.28243			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				101.48205		101.40710			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				101.45795		101.38257			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0

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				101.38962		101.31781			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				101.57786		101.49621			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				101.43412		101.35999			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				101.52465		101.44578			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0

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 FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.87786		101.78046				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				101.82252		101.72803				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	24.03441	100.09221	23.86002				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.30212		101.23488				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0

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				110.81779		111.00763			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.73484		101.64682			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.73489		102.70511			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.44989		101.37660			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.46595		101.39183			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				101.33933		101.27174			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				101.36258		101.29219			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				101.78298		101.69056			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				101.33872		101.26956			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	62.81767	13.22500	62.75107			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				101.26232		101.19715			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				101.26392		101.19866			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				101.86316		101.76853			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				101.32122		101.25298			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			3.25500	103.62123	3.25500	103.53039			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				101.37848		101.30726			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				101.37848		101.30726			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				101.92936		101.85873			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				101.14198		101.07106			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				99.34270		99.27279			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				101.29894		101.23186			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				101.26870		101.20319			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				100.30784		100.23019			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				101.48495		101.40816			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.14775		100.08437			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.30469		100.22783			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC182 On 26/01/2021 Spot Bond				100.49256		100.41806			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				101.70381		101.61556			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				101.34986		101.28012			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC185 On 20/12/2018 Spot Bond				101.72531		101.63780			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC186 On 20/03/2016 Spot Bond				101.25437		101.18961			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.36258		101.29219			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				101.36258		101.29219			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				101.26143		101.20215			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.96741		100.90486			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				101.01987		100.95387			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.03767		100.97980			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	109.20600	10.00000	109.12100			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				100.80600		100.74606			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				101.43889		101.36450			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				100.78896		100.72876			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				101.01953		100.96165			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				100.76678		100.70673			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				100.76884		100.70862			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				100.69420		100.62737			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				100.63139		100.57068			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				100.69420		100.62737			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.62888		100.56841				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.27338		100.20488				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	100.28265	8.75000	100.21191				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				101.33714		101.26806				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	10.90546	100.00000	10.82640				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.99736	100.00000	9.92489				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				96.22915		96.14186				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.67950	100.00000	11.59482				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				99.16086		99.08960				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	21.33595	100.00000	21.17957				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				100.24292		100.17644				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	10.32127	100.00000	10.24644				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	20.56923	100.00000	20.42010				0.00	0	0
Total FRC214 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 FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.24288		100.17640				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.54255	100.00000	20.39362				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				100.24229		100.17597				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				100.23020		100.16720				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				100.31232		100.24543				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				100.29341		100.23057				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.65000	129.08569	2.65000	128.97890				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				100.14358		100.08188				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				100.14170		100.08081				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				100.14170		100.08081				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				99.95838		101.86908				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				101.13813		101.08134				0.00	0	0
Total FRC226 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 FRC226										0.00	0	0
FRC22 On 10/09/2016 Spot Bond				101.39379		101.33266				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				101.27165		101.21180				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22 On 30/03/2017 Spot Bond				101.26256		101.18563				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23 On 20/06/2020 Spot Bond				100.99611		100.92230				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.83629		100.77281				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.45466		101.38112				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.44669		101.37355				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				101.60808		101.53750				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				100.45963		100.39112				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			3.18000	125.02687	3.18000	124.91803				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				101.47232		101.39786				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				101.48673		101.41154				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			3.23000	124.65157	3.23000	124.54255				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			3.21000	124.80154	3.21000	124.69258				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.46000	128.57824	2.46000	128.47387				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.53000	137.51191	2.53000	137.39973				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				100.51450		100.43772				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				101.28640		101.22154				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				101.46274		101.38878				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				101.69970		101.61350				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				101.63889		101.55584				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				101.39916		101.32685				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				101.39756		101.32534				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				101.21850		101.16129				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 22/12/2018 Spot Bond			100.00000	11.82284	100.00000	11.73713				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	39.59249	100.00000	39.30544				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	90.60771	100.00000	89.95271				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	22.32512	100.00000	22.16326				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	32.64565	100.00000	32.34084				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD12 On 20/03/2018 Spot Bond			100.00000	9.91148	100.00000	9.83963				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.66485	100.00000	11.57935				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.19724		101.22995				0.00	10,000,000,000	10,000,000,000
Total FRJ16 SPOT										0.00	10,000,000,000	10,000,000,000
Total For FRJ16										0.00	10,000,000,000	10,000,000,000
FRJ17 On 04/04/2017 Spot Bond				101.54518		101.48644				0.00	60,000,000	30,000,000
Total FRJ17 SPOT										0.00	60,000,000	30,000,000
Total For FRJ17										0.00	60,000,000	30,000,000
FRJ18 On 21/02/2018 Spot Bond				100.87674		102.62805				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				100.23333		100.17263				0.00	0	1,500,000,000
Total FRJ19 SPOT										0.00	0	1,500,000,000
Total For FRJ19										0.00	0	1,500,000,000
FRJ20 On 20/09/2020 Spot Bond				98.91683		98.85726				0.00	0	0
Total FRJ20 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 FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.11887		99.05924				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.03742		101.96925				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			1.87800	110.49734	1.83800	111.65807				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			2.19000	116.84660	2.19000	116.75433				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				100.54663		100.48645				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	100.70630	10.38000	100.62128				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	100.70630	10.38000	100.62128				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				108.68000		108.68000				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				102.74368		102.66543				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			2.33000	114.00586	2.33000	113.91453				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			2.30000	217.88822	2.30000	217.71445				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			2.30000	114.60756	2.30000	114.51602				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.33000	216.98002	2.33000	216.80644				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.49467		100.41592				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			2.11000	114.43083	2.11000	114.34121				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			2.39000	112.81377	2.39000	112.72285				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.95034		100.89583				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				51.96900		53.07800				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.22018		100.16509				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.49500	110.76345	2.49500	110.67322				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			2.45000	213.39339	2.45000	213.22058				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			2.50000	211.92048	2.50000	211.74801				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			2.04000	100.79501	2.04000	100.71666				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			2.53000	211.04273	2.53000	210.87045				0.00	0	0
Total FRS123 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 FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			2.77000	105.60264	2.77000	105.51425				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.82000	154.60379	2.82000	154.47413				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.22000	97.77156	3.22000	97.68613				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.81000	154.77089	2.81000	154.64122				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/08/2015 Spot Bond				100.13041		100.07452				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.87000	153.63751	2.87000	153.50508				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.04000	194.24500	3.04000	194.08462				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			1.99000	281.37472	2.00000	280.96182				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			1.88000	283.53591	1.89000	283.12207				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			2.60000	269.74504	2.61000	269.33747				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.31000	131.76879	2.31000	131.66345				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				100.43319		100.36876				0.00	0	0
Total FRS49 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 FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.84000	131.43767	1.84000	131.33766				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				100.63306		100.56556				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				100.89603		100.83094				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				100.30469		100.23942				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.17000	114.77435	2.17000	114.68391				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	25.12877	104.97509	24.93854				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	29.25368	101.07593	29.03955				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	21.61806	100.44759	21.46070				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	27.58133	100.76967	27.37999				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			1.82000	124.37391	1.82000	124.27968				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			1.97000	115.83740	1.97000	115.74802				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.82694		98.82366				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			2.00000	115.53437	2.00000	115.44493				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				101.91453		101.84463				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.08000	354.28012	2.09000	353.75798				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				100.20861		100.14494				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				101.73916		101.67614				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			7.58500	101.88879	7.62000	101.78312				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.10500	102.28150	8.15000	102.12075				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			8.34500	106.42201	8.39000	106.23246				0.00	0	3,000,000,000
Total FRX18 SPOT										0.00	0	3,000,000,000
Total For FRX18										0.00	0	3,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.96000	100.21709	9.01000	99.96366				0.00	0	760,000,000
Total FRX19 SPOT										0.00	0	760,000,000

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 FRX19										0.00	0	760,000,000
FRX20 On 01/10/2020 Spot Bond			9.24500	99.04564	9.29000	98.78742				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.90000	90.15877	9.94500	89.86559				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			9.94500	109.57620	10.00500	109.11232				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.29500	95.94092	10.35500	95.48075				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.62000	96.44820	10.68000	95.94626				0.00	0	3,000,000,000
Total FRX30 SPOT										0.00	0	3,000,000,000
Total For FRX30										0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.74500	92.86496	10.80500	92.36682				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			10.19000	80.33647	10.24500	79.85365				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				101.15004		101.09219				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				101.16609		101.10742				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				101.20618		101.14544				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				101.27035		101.20631				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				101.31846		101.25194				0.00	0	0
Total FS1C1 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 FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.52679		101.44953				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				99.96568		99.91402				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				99.96393		99.90984				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				99.81213		99.75718				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				99.96244		99.90617				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				99.96077		99.90208				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				99.95938		99.89868				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				99.95326		99.88371				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	63.67988	100.00000	63.20269				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.68371	100.00000	10.60365				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.79243	100.00000	1.77900				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	0.30072	100.00000	0.29847				0.00	0	0
Total FS3A4U 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 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	9.91148	100.00000	9.83963				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.66287	100.00000	1.65082				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	0.27898	100.00000	0.27696				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.83176		100.76874			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.28500	101.28259	9.33000	101.13003			0.00	0	100,000,000
Total GFC04 SPOT									0.00	0	100,000,000
Total For GFC04									0.00	0	100,000,000
GH31A On 25/02/2042 Spot Bond				100.61952		100.55906			0.00	178,000,000	1,739,000,000
Total GH31A1 SPOT									0.00	178,000,000	1,739,000,000
Total For GH31A1									0.00	178,000,000	1,739,000,000
GH31A On 25/02/2042 Spot Bond				100.64069		100.57816			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.64915		100.58580			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.70420		100.63544			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.77191		100.69652			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.81423		100.73469			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
GPT33 On 11/08/2015 Spot Bond				100.12422		100.07098			0.00	0	0
Total GPT33 SPOT									0.00	0	0
Total For GPT33									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.53166	100.00000	10.45531			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	18.27557	100.00000	18.14308			0.00	0	0
Total GRB02U 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 GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.96978	100.00000	12.87574				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	1.55762	100.00000	1.54308				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				100.39645		100.33648				0.00	64,910,800	32,455,400
Total GRH1A2 SPOT										0.00	64,910,800	32,455,400
Total For GRH1A2										0.00	64,910,800	32,455,400
GRH1A On 25/10/2017 Spot Bond				100.41189		100.34958				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.43104		100.36584				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				100.45759		100.38838				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				100.49142		100.51446				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.69014		100.62782				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				102.07593		102.01827				0.00	0	0
Total GRT04 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 GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.42730		101.36353			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				99.93827		99.87660			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				101.14764		101.08565			0.00	0	120,000,000
Total GRT08 SPOT									0.00	0	120,000,000
Total For GRT08									0.00	0	120,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.98684		100.93022			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.56924		101.50458			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				100.37875		100.30183			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.17853	100.00000	10.97720			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.65212		100.59417			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.38365		101.32144			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				100.29261		100.23019			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				100.29599		100.23283			0.00	0	0
Total HILB04 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 HILB04										0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.97463		100.92147				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.19520		100.14196				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										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
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
HMS1B On 19/07/2015 Spot Bond				100.60052		100.53652				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.38679	92.34444	7.42116	92.23430				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										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
HMS1C On 19/07/2015 Spot Bond				100.62701		100.56016				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.38707	104.41639	8.42135	104.41639				0.00	0	0
Total HMS1C5 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 HMS1C5									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
HMS1D On 19/07/2015 Spot Bond				100.66104		100.59052			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.83738	104.41639	8.87162	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									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
HMS1E On 19/07/2015 Spot Bond				100.70259		100.62760			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									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				100.67913		100.61377			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.80158		100.72905			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				100.16130		100.09997			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	109.20600	10.00000	109.12100			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			9.16500	103.58014	9.21000	103.43097			0.00	0	0
Total HPF05 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 HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.95383		99.88508				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				99.95692		99.89259				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			8.31000	108.84331	8.36000	108.55424				0.00	0	1,580,000,000
Total HWAY20 SPOT										0.00	0	1,580,000,000
Total For HWAY20										0.00	0	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			1.74000	286.31555	1.75000	285.90053				0.00	0	1,800,000,000
Total HWAY23 SPOT										0.00	0	1,800,000,000
Total For HWAY23										0.00	0	1,800,000,000
HWAY2 On 07/12/2024 Spot Bond			1.74000	293.24581	1.75000	292.80079				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.64500	99.28327	9.70500	98.70139				0.00	0	2,243,600,000
Total HWAY34 SPOT										0.00	0	2,243,600,000
Total For HWAY34										0.00	0	2,243,600,000
HWAY3 On 31/07/2035 Spot Bond			9.68500	98.88067	9.74500	98.29329				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	36.90329	100.00000	36.63574				0.00	0	0
Total HWF02U SPOT										0.00	0	0
Total For HWF02U										0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	88.81075	100.00000	88.17487				0.00	0	0
Total HWF04U SPOT										0.00	0	0
Total For HWF04U										0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	40.63722	100.00000	40.33938				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	26.08328	100.00000	25.88782				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	109.20600	10.00000	109.12100				0.00	0	0
Total HWY023/R197 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 HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.36000	122.19650	1.36000	122.10833			27,544,624,000,000.00	20,253,400,000	112,445,228,900
Total I2025 SPOT									27,544,624,000,000.00	20,253,400,000	112,445,228,900
Total For I2025									27,544,624,000,000.00	20,253,400,000	112,445,228,900
I2038 On 31/01/2038 Spot Bond			1.57000	130.48745	1.57000	130.39105			24,806,314,000,000.00	15,800,200,000	106,391,042,400
Total I2038 SPOT									24,806,314,000,000.00	15,800,200,000	106,391,042,400
Total For I2038									24,806,314,000,000.00	15,800,200,000	106,391,042,400
I2046 On 31/03/2046 Spot Bond			1.64000	131.08790	1.65000	130.69751			17,384,000,000,000.00	10,600,000,000	127,818,934,700
Total I2046 SPOT									17,384,000,000,000.00	10,600,000,000	127,818,934,700
Total For I2046									17,384,000,000,000.00	10,600,000,000	127,818,934,700
I2050 On 31/12/2050 Spot Bond			1.69000	140.64135	1.67000	141.23035			17,136,600,000,000.00	10,140,000,000	30,149,587,250
Total I2050 SPOT									17,136,600,000,000.00	10,140,000,000	30,149,587,250
Total For I2050									17,136,600,000,000.00	10,140,000,000	30,149,587,250
IBL14 On 28/06/2015 Spot Bond				101.18699		101.13117			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.05500	102.77343	8.09000	102.67924			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			8.03500	106.57140	8.08000	106.38746			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.87500	102.47637	7.91000	102.36929			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.29056		100.22854			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.30000	131.06661	1.30000	130.97269			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			1.91000	135.00733	1.91000	134.90382			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				101.56804		101.50842			0.00	0	0
Total IBL38 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 IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.15500	102.62059	8.20000	102.43873				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				101.30816		101.25253				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				102.08247		102.02315				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				100.12224		100.06896				0.00	200,000,000	100,000,000
Total IBL43 SPOT										0.00	200,000,000	100,000,000
Total For IBL43										0.00	200,000,000	100,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.73500	101.01398	8.78000	100.80821				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			9.19000	95.22359	9.24000	94.97480				0.00	0	2,341,100,000
Total IBL46 SPOT										0.00	0	2,341,100,000
Total For IBL46										0.00	0	2,341,100,000
IBL48 On 19/03/2016 Spot Bond				101.21813		101.16035				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			8.82500	97.19575	8.87000	97.01723				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.24000	102.04569	9.29000	101.76679				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				100.26612		100.20719				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				99.38807		99.32588				0.00	0	0
Total IBL53 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 IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.81500	101.48850	7.85000	101.38440			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			8.51500	101.26141	8.56000	101.06810			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				100.39800		100.33191			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.01217		100.03495			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.80500	103.33485	7.85000	103.19643			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			8.47500	104.58635	8.52000	104.37006			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.58000	106.45893	9.62500	106.10711			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				100.95710		100.89788			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				100.47104		100.41272			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.27714		100.21762			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				100.38530		100.32492			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				100.39293		100.33133			0.00	0	0
Total IBL65 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 IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.37880		101.31602				0.00	60,000,000	30,000,000
Total IBL66 SPOT										0.00	60,000,000	30,000,000
Total For IBL66										0.00	60,000,000	30,000,000
IBL67 On 31/01/2022 Spot Bond			2.64000	129.16371	2.64000	129.05696				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00911	100.00000	0.00905				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				100.57443		100.51690				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				100.52791		100.46756				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.82500	98.52464	8.87000	98.26648				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.67796		101.61986				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.73463		101.67444				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.85500	102.75708	9.91500	102.31531				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.47043	5.00000	101.42892				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.39207	5.00000	100.35144				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.70200	4.00000	100.66949				0.00	0	0
Total IDCP05 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 IDCP05										0.00	0	0
IDCP0E On 17/10/2019 Spot Bond			4.00000	100.33602	4.00000	100.30345				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	44.16308	100.00000	43.83939				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	43.98913	100.00000	43.66672				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	43.98913	100.00000	43.66672				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	104.30874	9.20000	104.23186				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				99.99999		99.93393				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.53878	100.00000	8.47688				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				100.03171		99.94894				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	21.07350	100.00000	16.73520				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	90.60771	100.00000	89.95271				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	14.20050	100.00000	14.09642				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	19.93106	100.00000	19.78656				0.00	0	0
Total IN272U 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 IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	1.50379	100.00000	1.49518				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	9.37120	100.00000	9.30252				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.63938	100.00000	10.55965				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.31111	100.00000	10.23554				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	30.22920	100.00000	30.00764				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total IN294U SPOT										0.00	0	0
Total For IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	79.69432	100.00000	79.17570				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	92.05145	100.00000	90.07891				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	92.09670	100.00000	90.12320				0.00	0	0
Total IN300U SPOT										0.00	0	0
Total For IN300U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	99.72678	100.00000	98.91599				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	87.95181	100.00000	87.32057				0.00	0	0
Total IN528U 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 IN528U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	82.83377	100.00000	82.10287				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	77.96492	100.00000	77.32410				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	79.86871	100.00000	79.34783				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.40000	99.77257	6.40000	99.75512				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.40000	99.63313	6.40000	99.61573				0.00	0	0
Total INA523 SPOT										0.00	0	0
Total For INA523										0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.52881	6.40000	99.51144				0.00	0	0
Total INA524 SPOT										0.00	0	0
Total For INA524										0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.45000	98.91626	6.45000	98.89897				0.00	0	0
Total INA529 SPOT										0.00	0	0
Total For INA529										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.60000	98.76770	6.60000	98.75007				0.00	0	0
Total INA530 SPOT										0.00	0	0
Total For INA530										0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.60000	98.64438	6.60000	98.62679				0.00	0	0
Total INA531 SPOT										0.00	0	0
Total For INA531										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.60000	98.39866	6.60000	98.38116				0.00	0	0
Total INA533 SPOT										0.00	0	0
Total For INA533										0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.23699		101.16008				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.92741	102.03542	10.92741	102.03542				0.00	0	0
Total ING115 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 ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.92741	101.38505	10.92741	101.38505				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				101.34316		101.27174				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.31771		101.24769				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	100.78957	6.50000	100.73674				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				101.41822		101.34493				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				93.36489		93.36489				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				101.27872		101.21689				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				100.66937		100.61129				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	109.20600	10.00000	109.12100				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				101.29322		101.22287				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				103.38281		103.31869				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING274 On 28/05/2015 Spot Bond				99.82564		99.77346				0.00	0	0
Total ING274 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 ING274										0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.59748		100.54249				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				97.89686		97.84200				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				97.75614		97.70097				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	71.28906	100.00000	70.87379				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.16832		100.03393				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	86.49289	100.00000	85.88235				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				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				100.74142		100.67830				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				100.75089		100.68696				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			8.56500	101.23233	8.60000	101.10202				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				100.97550		100.91379				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				100.99851		100.93532				0.00	0	0
Total IPF08 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 IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.01387		100.94970			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				100.68101		100.61951			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				100.71504		100.65043			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				100.69449		100.63176			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.58659		100.53326			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.57500	99.02935	9.62000	98.75188		636,737,500,000.00	66,500,000	1,916,500,000	
Total IPL10 SPOT								636,737,500,000.00	66,500,000	1,916,500,000	
Total For IPL10								636,737,500,000.00	66,500,000	1,916,500,000	
IPL5 On 28/09/2015 Spot Bond				101.40837		101.34892			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.72500	103.54286	8.77000	103.37494			0.00	0	1,350,000,000
Total IPL6 SPOT									0.00	0	1,350,000,000
Total For IPL6									0.00	0	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				100.86315		100.80055			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				100.82525		100.76053			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				99.22727		99.16782			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				101.36643		101.29377			0.00	0	0
Total IV013 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 IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.26500	104.44474	8.28500	104.37224			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.78730		102.71990			0.00	8,200,000,000	4,100,000,000
Total IV015 SPOT									0.00	8,200,000,000	4,100,000,000
Total For IV015									0.00	8,200,000,000	4,100,000,000
IV016 On 06/12/2021 Spot Bond				101.78323		101.70976			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			3.19000	127.38612	3.19000	127.27513			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			3.37000	149.99114	3.37000	149.85869			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.09206		101.02130			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				100.83160		100.76072			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.68366		100.61179			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				101.58853		101.51622			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				101.22634		101.15598			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			3.36000	108.78840	3.36000	108.69210			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			3.36000	108.78840	3.36000	108.69210			0.00	0	0
Total IV030A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.69586		101.62006			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.09200		100.02282			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.27500	109.27672	10.32000	109.06901			51,375,000,000.00	5,000,000	2,500,000
Total IV08 SPOT									51,375,000,000.00	5,000,000	2,500,000
Total For IV08									51,375,000,000.00	5,000,000	2,500,000
IV09 On 30/04/2018 Spot Bond				102.38803		102.31158			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			3.47000	144.17611	3.47000	144.04763			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	98.91599	100.00000	99.72678			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0
Total IV533U SPOT									0.00	0	0
Total For IV533U									0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	79.52070	100.00000	100.00000			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0
IVA520 On 14/05/2015 Spot Bond			6.30000	99.93101	6.30000	99.98274			0.00	0	0
Total IVA520 SPOT									0.00	0	0
Total For IVA520									0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.40000	99.61573	6.40000	99.61573			0.00	0	0
Total IVA521 SPOT									0.00	0	0
Total For IVA521									0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.40000	99.49408	6.40000	99.49408			0.00	0	0
Total IVA522 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 IVA522										0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.40000	99.37273	6.40000	99.37273				0.00	0	0
Total IVA523 SPOT										0.00	0	0
Total For IVA523										0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.25167	6.40000	99.25167				0.00	0	0
Total IVA524 SPOT										0.00	0	0
Total For IVA524										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.45000	98.76089	6.45000	98.76089				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.45000	98.64038	6.45000	98.64038				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.60000	98.48628	6.60000	98.48628				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.60000	98.60920	6.60000	98.59163				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										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 27/07/2015 Spot Bond				100.58896		100.53214				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				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				100.60584		100.54819				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				100.82428		100.76455				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				99.96420		99.91035				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				99.91675		99.85414				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				101.60281		101.54171				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				100.74151		100.67839				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				100.74625		100.68272				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				100.75573		100.69138				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				100.71308		100.65241				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				100.59674		100.53315				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				100.40325		100.34002				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				101.27540		101.21228				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.05583		99.99985				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				99.85754		101.49486				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				99.85906		101.47994				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				100.89289		100.82825			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				100.49373		100.43256			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				101.18562		101.12705			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.04318		100.97984			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.06976		101.00477			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.06976		101.00477			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			9.07500	103.84001	9.12000	103.60957			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.31092	100.00000	15.20837			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	10.63793	100.00000	10.55996			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.61054		100.55187			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.24500	103.40614	9.29000	103.11959			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				100.41076		100.34631			0.00	0	0
Total IVC041 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 IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.07448		100.01862			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.23561		101.17757			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				104.13342		104.07548			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.47421		100.41548			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.49404		101.43477			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.06500	100.58593	7.08500	100.52052			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.26701		100.20012			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				99.93839		99.87673			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				101.66524		101.60039			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				100.30989		100.24365			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				100.14247		100.08126			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				100.15529		100.08843			0.00	0	0
Total IVC053 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 IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.55134		101.49106				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				101.18540		101.11883				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				100.39043		100.32923				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.46315		100.38612				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.39548		100.32998				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.53374		100.46826				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	63.52042	100.00000	63.04443				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				101.07285		101.00663				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.61731		101.55373				0.00	0	1,500,000,000
Total KAP001 SPOT										0.00	0	1,500,000,000
Total For KAP001										0.00	0	1,500,000,000
KAP002 On 13/06/2019 Spot Bond				101.48077		101.41408				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.62323		101.55539				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	83.29519	100.00000	82.72727				0.00	0	0
Total KCF03U 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 KCF03U										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				101.81350		101.74113				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				100.36233		100.28493				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.50500	138.55873	8.56500	137.89239				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.11228		101.05270				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.41949		101.17291				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				101.60829		101.54829				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				101.18135		101.12040				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				100.76269		100.69704				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.19000	97.71417	10.24000	102.25095				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	102.17100	9.71000	102.09076				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				100.38257		100.31909				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			8.75500	99.80650	8.80000	99.64678				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000

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 LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			8.88500	97.82328	8.93000	97.64343		346,140,053,000,000.00	38,957,800,000	20,178,900,000	
Total LGL03 SPOT								16,140,053,000,000.00	38,957,800,000	20,178,900,000	
Total For LGL03								16,140,053,000,000.00	38,957,800,000	20,178,900,000	
LGL04 On 14/08/2020 Spot Bond			9.86000	99.53381	9.91000	99.25691		11,849,748,000,000.00	1,201,800,000	580,000,000	
Total LGL04 SPOT								11,849,748,000,000.00	1,201,800,000	580,000,000	
Total For LGL04								11,849,748,000,000.00	1,201,800,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.58833		101.51603		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				102.01197		101.92071		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			8.08500	106.00487	8.10500	105.92436		16,816,800,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								16,816,800,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								16,816,800,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				102.19118		102.09160		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				99.80172		99.71662		0.00	0	0	
Total LOM01 SPOT								0.00	0	0	
Total For LOM01								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				99.96018		99.90069		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				99.95467		99.88678		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				99.95140		99.87858		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	
MAQ06 On 13/11/2015 Spot Bond				100.09465		100.03783		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				101.20190		101.14381		0.00	0	0	
Total MAQ065 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 MAQ065									0.00	0	0
MAQ06 On 09/06/2015 Spot Bond				99.61699		99.56476			0.00	0	0
Total MAQ068 SPOT									0.00	0	0
Total For MAQ068									0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				99.09453		99.04230			0.00	0	0
Total MAQ069 SPOT									0.00	0	0
Total For MAQ069									0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				98.74143		98.68971			0.00	0	0
Total MAQ070 SPOT									0.00	0	0
Total For MAQ070									0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				98.51526		98.46285			0.00	0	0
Total MAQ071 SPOT									0.00	0	0
Total For MAQ071									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.35703		101.30106			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				101.36718		101.31081			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.27538		101.19421			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.03856		100.98130			0.00	40,000,000	20,000,000
Total MBF029 SPOT									0.00	40,000,000	20,000,000
Total For MBF029									0.00	40,000,000	20,000,000
MBF03 On 01/10/2017 Spot Bond				101.72248		101.66364			0.00	0	50,000,000
Total MBF030 SPOT									0.00	0	50,000,000
Total For MBF030									0.00	0	50,000,000
MBF03 On 28/03/2016 Spot Bond				101.02764		100.97004			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				101.51820		101.46037			0.00	20,000,000	510,000,000
Total MBF035 SPOT									0.00	20,000,000	510,000,000
Total For MBF035									0.00	20,000,000	510,000,000
MBF03 On 11/11/2016 Spot Bond				100.12773		100.06980			0.00	0	0
Total MBF037 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 MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.69487		100.63697			0.00	160,000,000	80,000,000
Total MBF039 SPOT									0.00	160,000,000	80,000,000
Total For MBF039									0.00	160,000,000	80,000,000
MBF04: On 06/08/2015 Spot Bond				100.22326		100.16739			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.21158		100.15368			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.21635		100.15716			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				101.33769		101.27945			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				100.66703		100.60915			0.00	108,000,000	54,000,000
Total MBF044 SPOT									0.00	108,000,000	54,000,000
Total For MBF044									0.00	108,000,000	54,000,000
MBF04: On 13/04/2018 Spot Bond				100.72247		100.66098			0.00	16,000,000	8,000,000
Total MBF045 SPOT									0.00	16,000,000	8,000,000
Total For MBF045									0.00	16,000,000	8,000,000
MBP24: On 22/03/2016 Spot Bond			100.00000	58.79116	100.00000	58.36492			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	21.50061	100.00000	21.34302			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	20.82390	100.00000	20.67128			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	20.90655	100.00000	20.75332			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	20.09789	100.00000	19.95219			0.00	0	0
Total MBP32U 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 MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	21.02245	100.00000	26.08328				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				100.38524		100.32485				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.73500	101.75253	8.78000	101.53371				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			8.75500	101.27662	8.80000	101.05856				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				103.03562		102.97870				0.00	0	0
Total MBSA03 SPOT										0.00	0	0
Total For MBSA03										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.82944		100.76770				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				102.82166		102.75626				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				102.94650		102.87812				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.97000	101.79088	8.01500	101.66716				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.72500	105.29207	8.77000	105.07817				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			9.50000	106.12274	9.54500	105.81998				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				101.15804		101.09978				0.00	0	0
Total MFS1A1 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 MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.19817		101.13784				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			9.54000	104.13540	9.59000	103.87665				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.23500	101.82789	7.25500	101.76209				0.00	0	6,340,700,000
Total MGL01 SPOT										0.00	0	6,340,700,000
Total For MGL01										0.00	0	6,340,700,000
MIL01 On 31/05/2015 Spot Bond				101.70749		101.64532				0.00	0	0
Total MIL01 SPOT										0.00	0	0
Total For MIL01										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.89500	103.87160	8.94000	103.71479				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.29386		101.23195				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			9.37500	104.71641	9.42000	104.43566				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				101.78132		101.71316				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	24.79205	100.00000	24.61231				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				101.65845		101.60328				0.00	0	0
Total MQB01 SPOT										0.00	0	0
Total For MQB01										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.59500	103.73201	8.64000	103.57747				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.18500	103.53864	7.20500	103.47489				0.00	0	0
Total MTN03 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 MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.58500	106.45652	8.63000	106.29350				0.00	0	1,570,000,000
Total MTN04 SPOT										0.00	0	1,570,000,000
Total For MTN04										0.00	0	1,570,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.44695	100.89771	6.39983				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	6.53182	100.61875	6.48420				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				95.87531		95.82485				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.08092		100.02021				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.08842		100.02206				0.00	0	0
Total N4C508 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 N4C508										0.00	0	0
N4D68I On 14/08/2020 Spot Bond			100.00000	0.93133	100.00000	0.92458				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.93133	100.00000	0.92458				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.94500	96.29146	8.99000	95.98541				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10J On 25/07/2016 Spot Bond			7.58000	101.39427	7.61500	101.29262				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11I On 28/11/2020 Spot Bond			9.06000	103.61001	9.11000	103.32104				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12J On 19/03/2021 Spot Bond			8.82500	103.99716	8.87000	103.71886				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13K On 19/03/2024 Spot Bond			9.28000	104.23602	9.32500	103.88709				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13L On 21/02/2017 Spot Bond				100.84670		102.55586				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14M On 26/06/2021 Spot Bond			9.18500	104.14029	9.23000	103.85583				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14N On 27/08/2015 Spot Bond				101.63228		101.57793				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15O On 11/02/2022 Spot Bond			9.42500	99.17995	9.47000	98.88753				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15P On 27/08/2017 Spot Bond				102.73369		102.67854				0.00	0	0
Total NBK15B 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 NBK15B										0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.10500	98.38739	10.16500	97.95129				0.00	0	3,500,000,000
Total NBK16A SPOT										0.00	0	3,500,000,000
Total For NBK16A										0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.55447		100.49850				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17 On 22/04/2026 Spot Bond			10.28500	98.52301	10.34500	98.06029				0.00	0	500,000,000
Total NBK17A SPOT										0.00	0	500,000,000
Total For NBK17A										0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				101.61810		101.56419				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.00621		100.94864				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.79550		100.73714				0.00	0	2,000,000,000
Total NBK19B SPOT										0.00	0	2,000,000,000
Total For NBK19B										0.00	0	2,000,000,000
NBK20I On 25/06/2021 Spot Bond				101.08590		101.02472				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.13664		100.07804				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				100.12068		100.01006				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				100.12388		100.01168				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.14461		100.08258				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.13254		100.01598				0.00	0	0
Total NBK25B 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 NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.58872		100.52105				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.06500	102.88524	7.08500	102.82012				0.00	0	6,740,000,000
Total NBK2A SPOT										0.00	0	6,740,000,000
Total For NBK2A										0.00	0	6,740,000,000
NBK2B On 15/09/2015 Spot Bond				101.87728		101.82010				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.75500	111.43123	8.80000	111.18534				0.00	0	4,060,500,000
Total NBK3A SPOT										0.00	0	4,060,500,000
Total For NBK3A										0.00	0	4,060,500,000
NBK4 On 28/10/2024 Spot Bond			10.68000	38.34400	10.74000	38.11622				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				100.63813		100.57005				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			7.66500	102.77194	7.70000	102.68009				0.00	0	1,880,000,000
Total NBK9A SPOT										0.00	0	1,880,000,000
Total For NBK9A										0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				101.13796		101.07764				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				101.68694		101.62252				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				96.37814		96.32270				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				101.60296		101.54164				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				100.43077		100.36675				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				100.41089		100.34645				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				92.83452		92.77719				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.86094		100.80446				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.06051		99.99984				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				101.25029		101.18729				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				101.18611		101.12641				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.49875		101.43571				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				101.14677		101.08909				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				101.12847		101.07025				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				101.12767		101.06950				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				100.36218		100.30210				0.00	0	0
Total NCLN81 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 NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.29894		101.23186				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.85000	106.38962	9.91000	105.94703				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.29099		101.22432				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			9.88500	105.28919	9.94500	104.83766				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				101.29894		101.23186				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				101.16833		101.10805				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				101.16880		101.10850				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				101.31167		101.24393				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				101.32759		101.25901				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				101.59719		101.53293				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				100.83134		100.76786				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.17500	102.80453	7.19500	102.73849				0.00	0	0
Total NED11 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 NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.49024		100.41729				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.57703		100.50501				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			9.93500	104.35208	9.98000	104.00210				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				99.20546		99.13145				0.00	0	1,300,000,000
Total NED16 SPOT										0.00	0	1,300,000,000
Total For NED16										0.00	0	1,300,000,000
NED17 On 14/10/2024 Spot Bond				100.76909		100.69969				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				100.76298		100.69057				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.74853		100.69437				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	116.32133	9.44500	116.23241				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				102.12924		102.05442				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				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			1.89000	170.97928	1.90000	170.82288				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			2.22000	143.60064	2.22000	143.48689				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	184.02817	3.45000	183.85709				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			2.61000	109.33409	2.61000	109.23479				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			2.96000	142.09177	2.96000	141.97103				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			2.87000	153.63751	2.87000	153.50508				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			8.59000	106.04863	8.64000	105.76488				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			9.22000	104.71630	9.27000	107.03531				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				99.92490		101.63805				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				99.93148		101.56779				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				99.92924		101.54943				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				99.92657		101.60487				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				99.92820		101.57163				0.00	0	0
Total NQ1A18 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 NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.42000	106.06548	9.47000	108.37206				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				99.92663		101.60492				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				99.92495		101.63810				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				99.92604		101.61595				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.62000	104.66613	9.67000	107.08330				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				99.92286		101.68248				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				99.92387		101.66026				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				99.92333		101.67134				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				99.90316		102.08094				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				99.90981		101.94590				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				99.92170		101.70457				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			8.52500	116.84728	8.57000	116.62243				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	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 NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.27500	116.33990	9.32000	115.99166			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.78500	178.12572	1.79500	177.87197			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.10500	121.31482	10.16500	120.73052			0.00	0	3,020,000,000
Total NRA028 SPOT									0.00	0	3,020,000,000
Total For NRA028									0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.74747		100.69115			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.54515		100.48835			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.21794		101.15475			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				99.66496		101.39489			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				99.82358		101.61294			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.93638		101.86565			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				102.33384		102.24064			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	19.39243	100.00000	19.24712			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	86.92749	100.00000	86.31818			0.00	0	0
Total OCT1A1 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 OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.07500	101.27968	7.09500	101.21374			0.00	0	600,000,000
Total OML01 SPOT									0.00	0	600,000,000
Total For OML01									0.00	0	600,000,000
OML02 On 21/11/2024 Spot Bond				99.77006		101.72358			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.74000	98.03426	9.79000	102.39230			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				101.38964		101.32074			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			9.90500	101.01868	9.95000	100.76983			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			10.46000	100.98196	10.50500	100.68306			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.10500	100.86948	11.16500	100.42966			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	34.23029	100.00000	33.98212			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				99.13000		99.06000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				101.52418		101.46479			0.00	0	0
Total PMM16 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 PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				101.47045		101.40987				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.26340		100.20639				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond			100.00000	54.35356	100.00000	53.84051				0.00	0	5,000,000,000
Total PMM19 SPOT										0.00	0	5,000,000,000
Total For PMM19										0.00	0	5,000,000,000
PPC00 On 28/03/2016 Spot Bond				101.11473		101.05529				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				101.14837		101.08611				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				100.56124		100.49878				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			9.47500	105.49525	9.52000	105.20663				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				100.39808		100.33893				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				100.40885		100.34808				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				100.41370		100.35219				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				100.42446		100.36133				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				100.47070		100.40058				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				100.48144		100.40969			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				100.40800		100.34029			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.92500	43.89714	7.98500	43.60147			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.08500	104.65630	6.10500	104.59810		5,873,850,500,000.00	965,300,000	232,290,966,700	
Total R158 SPOT								5,873,850,500,000.00	965,300,000	232,290,966,700	
Total For R158								5,873,850,500,000.00	965,300,000	232,290,966,700	
R158P On 15/09/2015 Spot Bond			6.45500	97.92191	6.49000	97.85977		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.55500	111.00842	6.59000	110.90323		690,146,707,489,500.00	105,285,538,900	242,618,335,400	
Total R159 SPOT								10,146,707,489,500.00	105,285,538,900	242,618,335,400	
Total For R159								10,146,707,489,500.00	105,285,538,900	242,618,335,400	
R159P On 15/09/2016 Spot Bond			6.38500	92.00317	6.42000	91.91444		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			8.10500	122.03989	8.16500	121.46245		373,216,881,300,000.00	2,266,899,060,000	1,847,202,853,100	
Total R186 SPOT								13,216,881,300,000.00	266,899,060,000	347,202,853,100	
Total For R186								13,216,881,300,000.00	266,899,060,000	347,202,853,100	
R187P On 21/12/2026 Spot Bond			7.84500	40.97868	7.90500	40.67934		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.76500	38.31333	7.82500	38.01164		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			1.38000	293.61541	1.39000	293.19739		12,649,080,000,000.00	9,166,000,000	35,801,771,700	
Total R197 SPOT								12,649,080,000,000.00	9,166,000,000	35,801,771,700	
Total For R197								12,649,080,000,000.00	9,166,000,000	35,801,771,700	
R202 On 07/12/2033 Spot Bond			1.50000	243.91189	1.50000	243.73326		851,560,500,000.00	567,707,000	216,459,845,200	
Total R202 SPOT								851,560,500,000.00	567,707,000	216,459,845,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									851,560,500,000.00	567,707,000	216,459,845,200
R2023 On 28/02/2023 Spot Bond			7.88000	100.89951	7.92500	100.57910			261,448,524,000,000.00	160,082,300,000	327,425,078,200
Total R2023 SPOT									1,448,524,000,000.00	160,082,300,000	327,425,078,200
Total For R2023									1,448,524,000,000.00	160,082,300,000	327,425,078,200
R203 On 15/09/2017 Spot Bond			7.03500	103.98442	7.08000	103.82889			562,796,958,000,000.00	506,438,800,000	1,269,151,546,000
Total R203 SPOT									2,796,958,000,000.00	506,438,800,000	269,151,546,000
Total For R203									2,796,958,000,000.00	506,438,800,000	269,151,546,000
R2030 On 31/01/2030 Spot Bond			8.54000	97.87002	8.60000	97.32229			987,140,308,000,000.00	115,590,200,000	587,058,625,400
Total R2030 SPOT									7,140,308,000,000.00	115,590,200,000	587,058,625,400
Total For R2030									7,140,308,000,000.00	115,590,200,000	587,058,625,400
R2032 On 31/03/2032 Spot Bond			8.63500	97.67775	8.69500	97.09711			310,023,268,500,000.00	35,903,100,000	433,007,920,600
Total R2032 SPOT									10,023,268,500,000.00	35,903,100,000	433,007,920,600
Total For R2032									10,023,268,500,000.00	35,903,100,000	433,007,920,600
R2037 On 31/01/2037 Spot Bond			8.75000	100.07860	8.81000	99.44211			756,630,000,000,000.00	86,472,000,000	573,270,900,000
Total R2037 SPOT									6,630,000,000,000.00	86,472,000,000	573,270,900,000
Total For R2037									6,630,000,000,000.00	86,472,000,000	573,270,900,000
R204 On 21/12/2018 Spot Bond			7.30500	105.40401	7.35000	105.19961			343,276,353,489,000.00	457,669,589,800	507,625,271,900
Total R204 SPOT									13,276,353,489,000.00	457,669,589,800	507,625,271,900
Total For R204									13,276,353,489,000.00	457,669,589,800	507,625,271,900
R2044 On 31/01/2044 Spot Bond			8.81500	101.88811	8.87500	101.19851			096,013,025,000,000.00	124,335,000,000	249,171,149,000
Total R2044 SPOT									16,013,025,000,000.00	124,335,000,000	249,171,149,000
Total For R2044									16,013,025,000,000.00	124,335,000,000	249,171,149,000
R2048 On 28/02/2048 Spot Bond			8.80500	101.26774	8.86000	100.61490			130,394,705,000,000.00	128,381,000,000	465,598,348,100
Total R2048 SPOT									10,394,705,000,000.00	128,381,000,000	465,598,348,100
Total For R2048									10,394,705,000,000.00	128,381,000,000	465,598,348,100
R207 On 15/01/2020 Spot Bond			7.54000	101.32675	7.59000	101.07234			516,576,076,000,000.00	466,389,400,000	497,065,413,300
Total R207 SPOT									16,576,076,000,000.00	466,389,400,000	497,065,413,300
Total For R207									16,576,076,000,000.00	466,389,400,000	497,065,413,300
R208 On 31/03/2021 Spot Bond			7.67500	96.56731	7.72000	96.30377			818,526,983,875,000.00	758,114,265,000	1,025,413,055,700
Total R208 SPOT									18,526,983,875,000.00	758,114,265,000	1,025,413,055,700
Total For R208									18,526,983,875,000.00	758,114,265,000	1,025,413,055,700
R209 On 31/03/2036 Spot Bond			8.69500	77.44729	8.75500	76.92616			275,961,187,037,500.00	146,746,542,500	656,602,485,600
Total R209 SPOT									5,961,187,037,500.00	146,746,542,500	656,602,485,600
Total For R209									5,961,187,037,500.00	146,746,542,500	656,602,485,600
R210 On 31/03/2028 Spot Bond			1.47000	179.16667	1.47000	179.03601			2,205,000,000,000.00	1,500,000,000	39,562,170,700
Total R210 SPOT									2,205,000,000,000.00	1,500,000,000	39,562,170,700

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 R210									2,205,000,000,000.00	1,500,000,000	39,562,170,700
R211 On 31/01/2017 Spot Bond			0.60000	132.59889	0.60000	132.51151			1,536,480,000,000.00	2,560,800,000	31,500,045,900
Total R211 SPOT									1,536,480,000,000.00	2,560,800,000	31,500,045,900
Total For R211									1,536,480,000,000.00	2,560,800,000	31,500,045,900
R212 On 31/01/2022 Spot Bond			1.34000	139.78040	1.34000	139.67978			71,570,472,000,000.00	53,410,800,000	167,185,750,200
Total R212 SPOT									71,570,472,000,000.00	53,410,800,000	167,185,750,200
Total For R212									71,570,472,000,000.00	53,410,800,000	167,185,750,200
R213 On 28/02/2031 Spot Bond			8.58500	87.92038	8.64500	87.39853			367,048,849,170,500.00	159,236,907,300	544,113,300,000
Total R213 SPOT									367,048,849,170,500.00	159,236,907,300	544,113,300,000
Total For R213									367,048,849,170,500.00	159,236,907,300	544,113,300,000
R214 On 28/02/2041 Spot Bond			8.74000	78.57251	8.79500	78.06496			460,335,271,470,000.00	167,086,415,500	727,418,142,600
Total R214 SPOT									460,335,271,470,000.00	167,086,415,500	727,418,142,600
Total For R214									460,335,271,470,000.00	167,086,415,500	727,418,142,600
R228C On 15/09/2015 Spot Bond			6.45500	97.92191	6.49000	97.85977			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.37500	94.94797	6.41000	94.87256			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			6.38500	92.00317	6.42000	91.91444			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.52500	99.39586	6.56000	99.33941			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.39500	96.33348	6.43000	96.26387			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			6.37500	93.36844	6.41000	93.28530			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			6.43500	90.40047	6.47000	90.30424			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			7.01000	86.56846	7.05500	86.44031			0.00	0	0
Total R331C 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 R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.06000	83.53229	7.10500	83.39019				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			7.31000	80.08404	7.35500	79.92898				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.29000	77.31377	7.33500	77.14744				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			7.27000	74.65374	7.31500	74.47707				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			7.26000	72.06720	7.30500	71.88109				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			7.50000	68.72775	7.55000	68.51742				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			7.48000	66.31509	7.53000	66.09629				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.59500	63.49410	7.64000	63.28748				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			7.56500	61.28781	7.61000	61.07526				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			7.53500	59.17531	7.58000	58.95742				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			7.50500	57.15217	7.55000	56.92949				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			7.46500	55.25726	7.51000	55.03017				0.00	0	0
Total R343C 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 R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.42500	53.44583	7.47000	53.21476				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			8.04500	48.81005	8.10500	48.52296				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.00500	47.09602	8.06500	46.80561				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			7.96500	45.45969	8.02500	45.16644				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			7.92500	43.89714	7.98500	43.60147				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			7.88500	42.40464	7.94500	42.10695				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.84500	40.97868	7.90500	40.67934				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.80500	39.61595	7.86500	39.31529				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			7.76500	38.31333	7.82500	38.01164				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.47768		102.40776				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				102.01585		101.95961				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.06645		102.99194				0.00	0	0
Total RCSB05 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 RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.93898		101.86853				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				101.65507		101.58242				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	27.76881	100.00000	27.56748				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	14.23536	100.00000	14.13103				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	32.84810	100.00000	32.60995				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	83.48129	100.00000	82.92721				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	32.43707	100.00000	32.20191				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	18.59535	100.00000	18.45756				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	21.12978	100.00000	20.96675				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	8.90974	100.00000	8.83503				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	16.06571	100.00000	15.94175				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	13.01615	100.00000	12.91572				0.00	0	0
Total RDF04U 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 RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.29179	100.00000	9.22010				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				101.44585		101.38125				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				101.39750		101.33871				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.69538		101.63402				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				101.78283		101.71813				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				103.34080		103.28320				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.57936		101.52418				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				101.43359		101.38049				0.00	0	0
Total RDFC19 SPOT										0.00	0	0
Total For RDFC19										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				101.07363		101.01507				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.07687		101.01731				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	18.72749	100.00000	18.59171				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	13.13734	100.00000	13.04209				0.00	0	0
Total RES02U 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 RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	10.88443	100.00000	10.80553				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	10.05766	100.00000	9.98474				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.07532		100.02101				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.85409		100.74208				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				100.27916		100.21470				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				101.53142		101.46850				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				100.70414		100.64209				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				101.60119		101.54092				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				101.51755		101.45244				0.00	0	1,650,000,000
Total RES30 SPOT										0.00	0	1,650,000,000
Total For RES30										0.00	0	1,650,000,000
RES31 On 02/10/2015 Spot Bond				100.87362		100.81591				0.00	0	1,800,000,000
Total RES31 SPOT										0.00	0	1,800,000,000
Total For RES31										0.00	0	1,800,000,000
RES32 On 20/10/2017 Spot Bond				100.59282		100.52964				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				87.40728		87.25265			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				82.93829		82.81298			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				90.77509		90.58701			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				89.84241		89.64570			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				101.58537		101.49399			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				83.70936		83.58987			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				96.55538		96.39144			0.00	440,000,000	220,000,000
Total RP016 SPOT									0.00	440,000,000	220,000,000
Total For RP016									0.00	440,000,000	220,000,000
RP018 On 12/02/2020 Spot Bond			12.35000	105.45467	12.35000	105.34999			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	13.83772	100.00000	13.73740			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				101.81918		101.74850			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.67268	100.00000	6.62378			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	36.23370	100.00000	35.96813			0.00	0	0
Total RPP041U 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	53.48483	100.00000	53.09706			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	13.51336	100.00000	13.36587			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	33.29875	100.00000	33.04923			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				100.00000	0.00000	99.86149			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				77.93514		77.82928			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			8.97500	105.21901	9.02000	104.93417		17,950,000,000.00	2,000,000	761,000,000	
Total RW21 SPOT								17,950,000,000.00	2,000,000	761,000,000	
Total For RW21								17,950,000,000.00	2,000,000	761,000,000	
RW23 On 10/12/2023 Spot Bond			9.33000	105.18770	9.37500	104.84570		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.84500	107.42100	9.90500	106.88376		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				96.00291		96.02829		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.75500	104.13134	7.79000	104.01485		0.00	0	1,450,000,000	
Total SBK12 SPOT								0.00	0	1,450,000,000	
Total For SBK12								0.00	0	1,450,000,000	
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100		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				99.77954		99.71447		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			9.17500	105.52725	9.22000	105.34842				0.00	0	2,350,000,000
Total SBK14 SPOT										0.00	0	2,350,000,000
Total For SBK14										0.00	0	2,350,000,000
SBK15 On 23/01/2022 Spot Bond				101.34308		101.27982				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				102.54442		102.48027				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				101.80223		101.73560				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				99.93413		99.86410				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				100.55195		100.48345				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				102.03358		101.95520				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				100.51854		100.44112				0.00	1,000,000,000	500,000,000
Total SBK21 SPOT										0.00	1,000,000,000	500,000,000
Total For SBK21										0.00	1,000,000,000	500,000,000
SBK7 On 24/05/2015 Spot Bond			6.98500	99.88531	7.00500	99.82757				0.00	0	600,000,000
Total SBK7 SPOT										0.00	0	600,000,000
Total For SBK7										0.00	0	600,000,000
SBK9 On 10/04/2018 Spot Bond			8.80500	99.84146	8.85000	99.65855				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.57500	104.15608	7.59500	104.08601				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.87500	104.05595	7.91000	103.97839				0.00	0	0
Total SBN29 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 SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.33500	104.23633	7.35500	104.16815				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.43500	101.03203	8.48000	100.87062				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.48000	104.18783	7.50000	104.11851				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.91500	104.04261	7.95000	103.96474				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.29560		101.23467				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				100.89730		100.83232				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			8.08500	103.06954	8.13000	102.90719				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.81590		100.75856				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				101.17583		101.11347				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.38207		102.31775				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			9.43500	107.46051	9.48000	107.16932				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.00500	100.37595	10.06500	99.90157				0.00	0	0
Total SBS20 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 SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.06289		99.99964			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				99.88319		99.83257			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.05002		99.99245			0.00	0	20,000,000
Total SBS23 SPOT									0.00	0	20,000,000
Total For SBS23									0.00	0	20,000,000
SBS24 On 24/05/2019 Spot Bond				101.04577		100.98768			0.00	0	500,000,000
Total SBS24 SPOT									0.00	0	500,000,000
Total For SBS24									0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			8.88500	99.80650	8.93000	99.58531			0.00	0	334,600,000
Total SBS25 SPOT									0.00	0	334,600,000
Total For SBS25									0.00	0	334,600,000
SBS26l On 28/02/2017 Spot Bond			100.00000	23.57721	100.00000	23.41930			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			9.42000	106.57730	9.46500	106.22452			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.26255		100.20395			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.93000	102.93288	8.97500	102.70863			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			10.01500	87.89649	10.07500	87.46395			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				100.81036		100.74930			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			9.75500	104.41668	9.81500	103.91491			0.00	0	0
Total SBS31 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 SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.19380		101.13481			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				101.22645		101.16581			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			9.90500	102.79040	9.96500	102.34699			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				100.38522		100.32484			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.39546		100.33345			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.94000	98.74288	8.99000	98.48696			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			10.20500	95.94507	10.26500	95.51922			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.63500	96.09229	10.69500	95.59227			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.37500	96.33848	9.42000	96.05608			0.00	0	572,000,000
Total SBS4 SPOT									0.00	0	572,000,000
Total For SBS4									0.00	0	572,000,000
SBS9 On 07/07/2016 Spot Bond			7.55500	108.25202	7.59000	108.14652			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			1.99000	281.37472	2.00000	280.96182			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.24500	131.18616	1.24500	131.09275			0.00	0	0
Total SBSI12 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 SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	25.03201	100.00000	24.85053				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.74027		100.68110				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	24.49320	100.00000	24.31563				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			1.87000	129.83605	1.87000	129.73693				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	100.78957	6.50000	100.73674				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				102.48725		102.42359				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				101.05688		100.99274				0.00	0	0
Total SHS03 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 SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.62896		102.56534			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			9.06500	102.75387	9.11000	102.59393			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.21856		102.15078			0.00	19,200,000	4,800,000
Total SHS06 SPOT									0.00	19,200,000	4,800,000
Total For SHS06									0.00	19,200,000	4,800,000
SHS07 On 10/04/2016 Spot Bond				100.98264		100.92067			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.17237		101.10864			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	26.14876	100.00000	25.95281			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100			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				101.42435		101.35950			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.38392		101.32110			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	36.99290	100.00000	36.72470			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	44.91032	100.00000	44.58472			0.00	0	0
Total SHS17U 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 SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	33.34378	100.00000	33.09939				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			9.37500	103.47650	9.42000	103.30629				0.00	0	2,100,000,000
Total SHS19 SPOT										0.00	0	2,100,000,000
Total For SHS19										0.00	0	2,100,000,000
SHS20 On 19/04/2016 Spot Bond				100.62922		100.56098				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				99.85379		99.79069				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.80500	104.56591	7.84000	104.45781				0.00	0	3,640,000,000
Total SLI2 SPOT										0.00	0	3,640,000,000
Total For SLI2										0.00	0	3,640,000,000
SLI3 On 15/08/2023 Spot Bond			8.90500	101.62031	8.95000	101.42263				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			8.43500	101.03203	8.48000	100.87062				0.00	0	4,020,000,000
Total SNT01 SPOT										0.00	0	4,020,000,000
Total For SNT01										0.00	0	4,020,000,000
SPDA2 On 21/08/2016 Spot Bond				99.94246		101.67045				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.02049		101.71648				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.35230		102.09323				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				99.93942		101.62871				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				99.93778		101.67299				0.00	0	0
Total SPDA6 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 SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.78359		99.71505				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			8.13500	105.27371	8.18000	105.15662				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.85308		100.79430				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				100.67349		100.61075				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.22500	96.17157	9.27000	95.93073				0.00	0	143,000,000
Total SSA06 SPOT										0.00	0	143,000,000
Total For SSA06										0.00	0	143,000,000
SSN00 On 01/03/2017 Spot Bond				101.71846		101.65279				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				101.20698		101.13918				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				100.44431		100.37825				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			9.24500	89.76150	9.29000	89.50865				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			9.24500	89.76150	9.29000	89.50865				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			8.96000	96.04624	9.01000	95.79665				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				101.34618		101.28061				0.00	0	0
Total SSN008 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 SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.91500	102.11586	7.96000	101.95657				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			2.11000	114.43083	2.11000	114.34121				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.61500	101.37334	8.66000	101.16767				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	99.81117	8.50000	101.85993				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			10.18500	106.36448	10.24500	105.86943				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				101.53139		101.47291				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			10.45500	75.04889	10.51500	74.62087				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				100.58753		100.52279				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				100.64341		100.58235				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				101.20756		101.14101				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				100.71863		100.65044				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				101.32130		101.24387				0.00	0	0
Total SSN029 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 SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				99.84901		99.78444				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03 On 20/12/2019 Spot Bond				101.19224		101.13071				0.00	0	0
Total SSN032 SPOT										0.00	0	0
Total For SSN032										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				101.36681		101.29961				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1224 SPOT										0.00	0	0
Total For SY1224										0.00	0	0
SY1225 On 18/05/2015 Spot Bond				100.07307		100.01827				0.00	0	0
Total SY1225 SPOT										0.00	0	0
Total For SY1225										0.00	0	0
SY1226 On 19/05/2015 Spot Bond				99.98252		99.93007				0.00	0	0
Total SY1226 SPOT										0.00	0	0
Total For SY1226										0.00	0	0
SY1228 On 22/05/2015 Spot Bond				99.93017		99.87780				0.00	0	0
Total SY1228 SPOT										0.00	0	0
Total For SY1228										0.00	0	0
SY1229 On 29/05/2015 Spot Bond				99.80713		99.75453				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0
SY1230 On 09/06/2015 Spot Bond				99.61538		99.56293				0.00	0	0
Total SY1230 SPOT										0.00	0	0
Total For SY1230										0.00	0	0
SY1231 On 10/06/2015 Spot Bond				99.59653		99.54390				0.00	0	0
Total SY1231 SPOT										0.00	0	0
Total For SY1231										0.00	0	0
SY1232 On 17/06/2015 Spot Bond				99.47612		99.42373				0.00	0	0
Total SY1232 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 SY1232										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				98.18450		98.13004				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY123E On 21/07/2015 Spot Bond				98.87879		98.82623				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY123F On 20/05/2015 Spot Bond				99.96543		99.91357				0.00	0	0
Total SY1236 SPOT										0.00	0	0
Total For SY1236										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				99.66611		99.71883				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY123E On 28/07/2015 Spot Bond				99.66599		99.71873				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY123E On 04/08/2015 Spot Bond				99.77125		99.82404				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY124C On 14/08/2015 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.54500	103.73875	6.56500	103.67664				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.75500	102.80922	8.81500	102.32991				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				99.93819		100.32896				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				99.93531		100.34426				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			9.19000	98.04363	9.24000	99.47736				0.00	0	0
Total T12A12 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 T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	65.47592	100.00000	64.98528				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				100.53995		100.48248				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				100.26989		100.21233				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				101.53974		101.48092				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				101.11795		101.06175				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.17415		101.11507				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				99.96180		99.90454				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.74540		100.63372				0.00	4,000,000,000	1,000,000,000
Total TFS132 SPOT										0.00	4,000,000,000	1,000,000,000
Total For TFS132										0.00	4,000,000,000	1,000,000,000
TFS133 On 28/07/2016 Spot Bond				100.37503		100.31829				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				100.35873		100.30160				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.38687		100.32934				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.80500	103.62730	7.84000	103.52169				0.00	0	0
Total TFS84 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 TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.56202		100.50105				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				100.57697		100.51439				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	102.57875	7.83000	102.51348				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				100.55379		100.49372				0.00	359,699,800	179,849,900
Total TH10A4 SPOT										0.00	359,699,800	179,849,900
Total For TH10A4										0.00	359,699,800	179,849,900
TH10A On 18/07/2017 Spot Bond				100.57249		100.51039				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				102.61459		102.54688				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.55379		100.49372				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.57249		100.51039				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	102.35938	7.16000	102.29973				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.60907		100.54303				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.60610		100.54037				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.67762		100.60414				0.00	0	0
Total TH10C1 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 TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.66795		100.59551				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.95847		100.85445				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.92540		100.82499				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				100.55304		100.49306				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				100.57697		100.51439				0.00	0	100,000,000
Total TH11A2 SPOT										0.00	0	100,000,000
Total For TH11A2										0.00	0	100,000,000
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.87304	8.73000	102.80021				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.29026		100.22987				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				100.57249		100.51039				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.77500	101.13747	8.82000	100.94425				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.11967		100.05881				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				100.58848		100.52578				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				100.61057		100.54436				0.00	0	0
Total TH11B1 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 TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.60236		100.53703				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				100.61574		100.55012				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				100.67613		100.60281				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				100.67316		100.60016				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				100.66418		100.59334				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				100.90700		100.80860				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.90995		100.81122				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.91688		100.81880				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				99.93901		101.63978				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				99.93695		101.69512				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.14000	102.25695	9.19000	102.00760				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				99.93819		101.66191				0.00	0	0
Total TH12A4 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 TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				99.93532		101.73939				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			9.05000	100.23424	9.10000	99.98880				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				99.93860		101.93625				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				99.93532		102.04010				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			9.16000	99.15103	9.21000	98.91232				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				99.93162		101.83899				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				99.93162		101.83899				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				99.93162		102.15691				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				99.93162		100.36394				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				99.92506		102.01602				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				99.92506		102.01602				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				99.92506		102.36453				0.00	0	0
Total TH12C3 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 TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				99.92514		100.39847				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				99.89839		102.73471				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				99.89839		102.73471				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.08502		103.39441				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				99.89888		100.53824				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.58924		100.52646				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.21454	101.06155	6.16856				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.80058		100.74176			0.00	195,356,400	97,678,200
Total THE9A1 SPOT									0.00	195,356,400	97,678,200
Total For THE9A1									0.00	195,356,400	97,678,200
THE9A: On 18/01/2016 Spot Bond				100.57787		100.51632			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				100.97406		100.91433			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				100.57787		100.51632			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				100.58545		100.52308			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				100.58924		100.52646			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				100.57332		100.51226			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				100.58545		100.52308			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				100.62710		100.56025			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				100.62710		100.56025			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				100.62710		100.56025			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.68763		100.61426			0.00	0	0
Total THE9C1 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 THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.70275		100.62775				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				100.68385		100.61089				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				100.98534		100.87987				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				101.00412		100.89662				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				100.99661		100.88992				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			9.49000	88.41149	9.54000	88.17645				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	109.20600	10.00000	109.12100				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			8.13500	102.56605	8.18000	102.39802				0.00	0	7,520,000,000
Total TN17 SPOT										0.00	0	7,520,000,000
Total For TN17										0.00	0	7,520,000,000
TN20 On 17/09/2020 Spot Bond			9.42000	106.18866	9.46500	105.91844				0.00	0	8,810,000,000
Total TN20 SPOT										0.00	0	8,810,000,000
Total For TN20										0.00	0	8,810,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.56645	100.00000	1.55497				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.63000	107.01512	9.67500	106.66553				0.00	0	11,774,500,000
Total TN23 SPOT										0.00	0	11,774,500,000
Total For TN23										0.00	0	11,774,500,000
TN25 On 19/08/2025 Spot Bond			9.83500	100.14705	9.89500	99.69141				0.00	0	15,650,000,000
Total TN25 SPOT										0.00	0	15,650,000,000

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 TN25										0.00	0	15,650,000,000
TN27 On 14/11/2027 Spot Bond			9.90500	92.98160	9.96500	92.50623				0.00	0	9,570,000,000
Total TN27 SPOT										0.00	0	9,570,000,000
Total For TN27										0.00	0	9,570,000,000
TN30 On 09/10/2030 Spot Bond			10.29000	102.70218	10.35000	102.15493				0.00	0	11,300,000,000
Total TN30 SPOT										0.00	0	11,300,000,000
Total For TN30										0.00	0	11,300,000,000
TN40 On 09/10/2040 Spot Bond			10.65000	101.99384	10.70500	101.42598				0.00	0	11,000,000,000
Total TN40 SPOT										0.00	0	11,000,000,000
Total For TN40										0.00	0	11,000,000,000
TNF16 On 10/06/2016 Spot Bond				101.37326		101.31305				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				99.78269		99.72540				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.05661		99.99982				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.05820		99.99987				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				100.05828		99.99979				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				100.06572		99.99964				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.08129		99.99954				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.05827		99.99986				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.20600	10.00000	109.12100				0.00	0	0
Total TPDA01/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 TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.82979		100.76964				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				100.84647		100.78510				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				100.72715		100.67025				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				100.77404		100.71342				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.65259	10.00000	99.57259				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.66123	9.75000	99.58321				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.66991	100.00000	9.59529				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.23494		101.17505				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				101.30891		101.24541				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	8.55015	100.00000	8.44671				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	9.11015	100.00000	8.99994				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				101.34992		101.28442				0.00	0	0
Total TRAB1 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 TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.44616	100.00000	9.33188				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				101.35811		101.29221				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.72617	100.00000	9.60849				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.58646		101.50938				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	13.14220	100.00000	12.98321				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				102.08498		101.98333				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.89424	100.00000	16.68987				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	11.90777	100.00000	11.82144				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				99.82073		99.76695				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				99.56764		99.51359				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				99.03181		98.97596				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				98.79318		98.73832				0.00	0	0
Total TSP171 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 TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				98.52344		98.46807				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				98.24422		98.18818				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				97.97630		97.92008				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				102.39343		102.27762				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 15/10/2015 Spot Bond				101.22080		101.10635				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				96.92034		96.86401				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				96.44345		96.38787				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				96.11304		96.05643				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				95.43765		95.38246				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				95.21886		95.16411				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				94.86111		94.80525				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				94.53375		94.47720				0.00	0	0
Total TSP185 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 TSP185									0.00	0	0
TSP186 On 17/03/2016 Spot Bond				94.15362		94.09593			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP187 On 25/06/2015 Spot Bond				99.37291		99.32341			0.00	0	0
Total TSP187 SPOT									0.00	0	0
Total For TSP187									0.00	0	0
TSP188 On 31/03/2016 Spot Bond				93.88445		93.82676			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP189 On 12/11/2015 Spot Bond			100.00000	67.21915	100.00000	66.84982		000,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total TSP189 SPOT								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total For TSP189								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
TSP190 On 12/05/2016 Spot Bond			100.00000	50.47702	100.00000	50.19026		000,000,000,000,000.00	30,000,000,000	10,000,000,000	
Total TSP190 SPOT								10,000,000,000,000.00	30,000,000,000	10,000,000,000	
Total For TSP190								10,000,000,000,000.00	30,000,000,000	10,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	13.33660	100.00000	15.94082		0.00	0	0	
Total TTO01U SPOT								0.00	0	0	
Total For TTO01U								0.00	0	0	
TWC08 On 28/07/2015 Spot Bond				101.95616		101.90027		0.00	0	0	
Total TWC083 SPOT								0.00	0	0	
Total For TWC083								0.00	0	0	
TWC08 On 25/05/2015 Spot Bond				101.75025		101.69612		0.00	0	0	
Total TWC084 SPOT								0.00	0	0	
Total For TWC084								0.00	0	0	
TWC08 On 27/05/2015 Spot Bond				101.70959		101.65616		0.00	0	0	
Total TWC085 SPOT								0.00	0	0	
Total For TWC085								0.00	0	0	
TWC08 On 02/06/2015 Spot Bond				101.45356		101.39973		0.00	0	0	
Total TWC087 SPOT								0.00	0	0	
Total For TWC087								0.00	0	0	
TWC08 On 22/06/2015 Spot Bond				100.99849		100.94500		0.00	0	0	
Total TWC089 SPOT								0.00	0	0	
Total For TWC089								0.00	0	0	
TWC09 On 21/09/2015 Spot Bond				101.03316		100.97704		0.00	0	0	
Total TWC090 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC090									0.00	0	0
TWC09 On 14/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC091 SPOT									0.00	0	0
Total For TWC091									0.00	0	0
TWC09 On 10/07/2015 Spot Bond				100.62405		100.57056			0.00	0	0
Total TWC092 SPOT									0.00	0	0
Total For TWC092									0.00	0	0
TWC09 On 13/07/2015 Spot Bond				100.58839		100.53490			0.00	0	0
Total TWC093 SPOT									0.00	0	0
Total For TWC093									0.00	0	0
TWC09 On 15/07/2015 Spot Bond				100.55273		100.49924			0.00	0	0
Total TWC094 SPOT									0.00	0	0
Total For TWC094									0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.51242		100.45684			0.00	0	0
Total TWC095 SPOT									0.00	0	0
Total For TWC095									0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.49924		100.44575			0.00	0	0
Total TWC096 SPOT									0.00	0	0
Total For TWC096									0.00	0	0
TWC09 On 27/07/2015 Spot Bond				100.44637		100.39281			0.00	0	0
Total TWC097 SPOT									0.00	0	0
Total For TWC097									0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.12859		100.07344			0.00	0	0
Total TWC098 SPOT									0.00	0	0
Total For TWC098									0.00	0	0
TWC09 On 18/08/2015 Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0
Total TWC099 SPOT									0.00	0	0
Total For TWC099									0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				101.60890		101.54932			0.00	0	0
Total TWCJ17 SPOT									0.00	0	0
Total For TWCJ17									0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.65530		100.59573			0.00	0	0
Total TWCJ18 SPOT									0.00	0	0
Total For TWCJ18									0.00	0	0
TWCM On 02/06/2015 Spot Bond				101.47575		101.42110			0.00	0	0
Total TWCM17 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 TWCM17										0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.60196		100.54723				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.07500	109.40593	9.12000	109.11843				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.50767	100.00000	8.45669				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.54859	100.00000	100.00000				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.31086	100.00000	8.26106				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	8.45107	100.00000	100.00000				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				102.19305		102.13431				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.13866		100.07923				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	77.00422	100.00000	76.51992				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				101.03045		100.97101				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				101.03159		100.97126				0.00	0	0
Total VKC09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.20699		100.14380				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				100.20733		100.14406				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.00364		100.94279				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.03032		100.96783				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				100.20383		100.14161				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.21137		100.14765				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	7.98670	100.00000	7.93884				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	8.18597	100.00000	100.00000				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.78989	100.00000	7.74320				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	8.08845	100.00000	100.00000				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00024	100.00000	0.00023				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			6.94500	111.27637	6.98000	111.17739				0.00	0	10,000,000,000
Total WS04 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 WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.14000	241.58017	1.14000	241.41026			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.40500	99.82482	6.42500	104.26142			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.53500	102.46396	7.58000	106.80430			0.00	0	5,000,000,000
Total WSP2 SPOT									0.00	0	5,000,000,000
Total For WSP2									0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			7.86000	103.62785	7.90500	107.89262			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			8.16500	103.14416	8.21500	107.35573			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			8.27500	103.14381	8.32000	107.34681			0.00	0	2,700,000,000
Total WSP5 SPOT									0.00	0	2,700,000,000
Total For WSP5									0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.03500	99.29405	6.05500	99.24268			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.96500	97.54505	5.98500	97.49024			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.03500	99.27775	6.05500	99.22635			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.25000	73.27189	7.29500	73.09038			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	39.43461	100.00000	39.21058			0.00	0	0
Total ZA029 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 ZA029									0.00	0	0
Total for SPOT									58,010,504,453,699,000.00	056,583,124,500	352,916,078,750
Total for SPOT :									58,010,504,453,699,000.00	056,583,124,500	352,916,078,750
Total Futures									58 010 504 558 553 600.00	056,583,124,679	352,916,483,613
Total Options									0.00	0	60,204
Grand Total:									58,010,504,558,553,600.00	056,583,124,679	352,916,543,817