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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2015

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			125.49992	125.49992	125.47757	125.47757			0.00	0	0
EL28 On 05/11/2015 Bond Future			125.91256	125.91256	125.89240	125.89240			0.00	0	0
Total EL28 Future									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 06/08/2015 Bond Future	124.99	Call			487.57000	0.48757	509,920		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			477.57000	0.47757	499,920		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			467.57000	0.46757	489,920		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			1,097.60000	1.09760	1,077,440		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			1,107.60000	1.10760	1,087,440		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			1,117.60000	1.11760	1,097,440		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			9.62292	85.01111	9.72478	84.27090			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.71179	82.55285	9.81666	81.80269			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.79395	83.94716	9.90210	83.18506			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			834.83000	0.83483	94,620		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			981.63000	0.98163	241,420		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			908.18000	0.90818	167,970		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	9.00	Put			6,130.69000	6.13069	5,380,530		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			6,051.46000	6.05146	5,301,300		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			6,210.02000	6.21002	5,459,860		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	04/02/2016	Bond Future	9.99	Call			611.45000	0.61145	1,373,550		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			680.56000	0.68056	1,442,660		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			749.58000	0.74958	1,511,680		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			122.01849	122.01849	121.99652	121.99652			0.00	0	38
I2025	On	05/11/2015	Bond Future			123.92458	123.92458	123.90477	123.90477			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			1,006.52000	1.00652	1,028,490		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			996.52000	0.99652	1,018,490		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			986.52000	0.98652	1,008,490		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	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			894.77000	0.89477	914,580		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			914.77000	0.91477	934,580		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			904.77000	0.90477	924,580		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	38
I2038	On	06/08/2015	Bond Future			125.28136	125.28136	125.14609	125.14609			0.00	0	4,218
I2038	On	05/11/2015	Bond Future			127.23844	127.23844	127.10341	127.10341			0.00	0	0
Total I2038 Future												0.00	0	4,218
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			2,853.91000	2.85391	2,718,640		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			2,863.91000	2.86391	2,728,640		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			2,843.91000	2.84391	2,708,640		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			6,906.59000	6.90659	6,771,560		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			6,886.59000	6.88659	6,751,560		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			6,896.59000	6.89659	6,761,560		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	4,218
I2046	On	06/08/2015	Bond Future			123.08421	123.08421	123.06263	123.06263			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.60114	123.60114	123.58162	123.58162			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			5,927.37000	5.92737	5,905,790		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			5,937.37000	5.93737	5,915,790		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			5,947.37000	5.94737	5,925,790		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,408.38000	9.40838	9,388,860		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,418.38000	9.41838	9,398,860		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,428.38000	9.42838	9,408,860		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			132.25397	132.25397	132.23103	132.23103			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.31984	134.31984	134.29934	134.29934			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	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
I2050	On	06/08/2015	Bond Future	136.99	Put			4,758.97000	4.75897	4,736,030		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			4,768.97000	4.76897	4,746,030		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			4,778.97000	4.77897	4,756,030		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			10,690.66000	10.69066	10,670,160		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,700.66000	10.70066	10,680,160		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,710.66000	10.71066	10,690,160		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.06109	119.39567	8.17284	118.48090		9.46	35,818,701.00	300	34,791
R186	On	05/11/2015	Bond Future			8.12023	121.26071	8.23585	120.33401		9.35	2,425,214.20	20	520
R186	On	04/02/2016	Bond Future			8.16658	118.01022	8.28644	117.06883		9.15	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.20477	120.08612	8.32884	119.13095		9.15	0.00	0	0
Total R186 Future												38,243,915.20	320	40,823
R186	On	06/08/2015	Bond Future	8.68	Put			91.33000	0.09133	37,650	9.73	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,742.53000	5.74253	6,643,270	9.87	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			21.14000	0.02114	7,110	9.87	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,618.93000	2.61893	3,377,010	9.59	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			312.34000	0.31234	155,650	9.59	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			254.34000	0.25434	122,640	9.62	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			3,211.13000	3.21113	4,021,320	9.65	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			194.45000	0.19445	89,870	9.65	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			660.30000	0.66030	1,024,290	9.36	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,666.39000	1.66639	1,115,610	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			4,123.07000	4.12307	4,984,160	9.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			528.26000	0.52826	287,290	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			2,555.76000	2.55576	3,307,120	9.59	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			328.44000	0.32844	165,030	9.59	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			498.82000	0.49882	800,050	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,000.61000	2.00061	1,387,070	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,877.27000	2.87727	3,660,340	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			2,904.61000	2.90461	2,164,350	9.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			523.54000	0.52354	834,970	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,942.52000	1.94252	1,339,180	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			549.12000	0.54912	870,860	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,885.36000	1.88536	1,292,330	9.34	0.00	0	0

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	06/08/2015	Bond Future	8.35	Call			1,958.71000	1.95871	2,632,510	9.52	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			61.37000	0.06137	121,420	9.15	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,426.44000	4.42644	3,571,720	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			125.28000	0.12528	232,360	9.20	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,638.53000	3.63853	2,830,840	9.20	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			235.07000	0.23507	409,580	9.25	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			934.49000	0.93449	1,189,830	9.09	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,064.08000	5.06408	4,392,720	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,243.76000	1.24376	1,556,050	9.15	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,293.30000	4.29330	3,678,890	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			2,431.54000	2.43154	2,913,270	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,557.98000	2.55798	2,113,010	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			6,482.04000	6.48204	7,261,270	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			602.05000	0.60205	454,580	9.69	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.35	Call			2,978.12000	2.97812	3,520,080	9.39	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,072.96000	2.07296	1,688,220	9.39	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			3,438.35000	3.43835	4,024,690	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,748.12000	1.74812	1,407,760	9.44	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			5,580.48000	5.58048	6,316,970	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			822.03000	0.82203	631,820	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	8.24	Call			2,512.11000	2.51211	3,003,230	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,479.03000	2.47903	2,043,450	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,552.81000	2.55281	3,048,620	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,440.08000	2.44008	2,009,190	9.35	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,593.62000	2.59362	3,094,100	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,401.31000	2.40131	1,975,090	9.35	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,241.02000	7.24102	6,520,620	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			918.12000	0.91812	1,132,910	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,372.73000	7.37273	6,646,130	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			936.12000	0.93612	1,154,000	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,306.71000	7.30671	6,583,200	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			954.37000	0.95437	1,175,360	8.79	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,005.97000	4.00597	4,517,250	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,844.13000	3.84413	3,400,240	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,552.53000	1.55253	1,828,290	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,647.76000	7.64776	6,968,350	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,927.64000	3.92764	4,433,030	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,918.76000	3.91876	3,468,980	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,966.92000	3.96692	4,475,250	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,881.53000	3.88153	3,434,690	9.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option									0.00	0	53,849
Total For R186									38,243,915.20	320	94,672
R197 On 06/08/2015 Bond Future			291.56835	291.56835	291.11531	291.11531			0.00	0	929
R197 On 05/11/2015 Bond Future			296.12297	296.12297	295.66853	295.66853			0.00	0	0
Total R197 Future									0.00	0	929
R197 On 06/08/2015 Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 06/08/2015 Bond Future	288.01	Call			3,105.31000	3.10531	3,558,350		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			3,125.31000	3.12531	3,578,350		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			3,115.31000	3.11531	3,568,350		0.00	0	0
R197 On 05/11/2015 Bond Future	294.99	Call			678.53000	0.67853	1,132,970		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			668.53000	0.66853	1,122,970		0.00	0	0
R197 On 05/11/2015 Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 05/11/2015 Bond Future	295.01	Call			658.53000	0.65853	1,112,970		0.00	0	0
R197 On 05/11/2015 Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option									0.00	0	0
Total For R197									0.00	0	929
R202 On 06/08/2015 Bond Future			235.31107	235.31107	235.27133	235.27133			0.00	0	52,787
R202 On 05/11/2015 Bond Future			238.98690	238.98690	238.95121	238.95121			0.00	0	0
Total R202 Future									0.00	0	52,787
R202 On 06/08/2015 Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	239.99	Put			4,718.67000	4.71867	4,678,930		0.00	0	0
R202 On 06/08/2015 Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	240.00	Put			4,728.67000	4.72867	4,688,930		0.00	0	0
R202 On 06/08/2015 Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	240.01	Put			4,738.67000	4.73867	4,698,930		0.00	0	0
R202 On 05/11/2015 Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	245.99	Put			7,038.79000	7.03879	7,003,100		0.00	0	0
R202 On 05/11/2015 Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	246.00	Put			7,048.79000	7.04879	7,013,100		0.00	0	0
R202 On 05/11/2015 Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 05/11/2015 Bond Future	246.01	Put			7,058.79000	7.05879	7,023,100		0.00	0	0
Total R202 Option									0.00	0	0
Total For R202									0.00	0	52,787
R2023 On 06/08/2015 Bond Future			7.92346	102.49608	8.02544	101.93019		7.23	0.00	0	20,973
R2023 On 05/11/2015 Bond Future			7.99340	100.17473	8.09967	99.60194		7.45	0.00	0	0
R2023 On 04/02/2016 Bond Future			8.05077	101.86625	8.16196	101.28463		7.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future												0.00	0	20,973
R2023	On	06/08/2015	Bond Future	8.24	Call			1,454.46000	1.45446	1,892,920	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			277.06000	0.27706	149,630	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,495.38000	1.49538	1,938,920	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			263.53000	0.26353	141,180	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,536.85000	1.53685	1,985,320	7.24	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			250.60000	0.25060	133,180	7.24	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,569.30000	5.56930	6,134,660	7.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			0.70000	0.00070	0,170	7.62	0.00	0	911
R2023	On	05/11/2015	Bond Future	8.00	Put			1,911.90000	1.91190	1,608,940	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,399.58000	1.39958	1,672,430	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,882.62000	1.88262	1,582,680	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,350.28000	1.35028	1,617,090	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,941.47000	1.94147	1,635,490	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,374.80000	1.37480	1,644,630	7.35	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,717.17000	1.71717	1,982,480	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,618.49000	2.61849	2,302,180	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,740.76000	1.74076	2,008,350	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,589.38000	2.58938	2,275,350	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,764.53000	1.76453	2,034,400	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,560.49000	2.56049	2,248,740	7.05	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	21,884
R203	On	06/08/2015	Bond Future			7.03131	105.68541	7.11517	105.52248		2.36	2,008,022.79	19	17,933
R203	On	05/11/2015	Bond Future			7.12316	103.17146	7.21797	103.00806		2.07	1,960,257.74	19	19
R203	On	04/02/2016	Bond Future			7.17563	104.91387	7.28590	104.74858		1.53	0.00	0	0
Total R203 Future												3,968,280.53	38	17,952
R203	On	06/08/2015	Bond Future	6.74	Call			31.38000	0.03138	50,550	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			762.90000	0.76290	619,140	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			33.67000	0.03367	53,960	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			745.60000	0.74560	602,960	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			36.04000	0.03604	57,480	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			728.39000	0.72839	586,900	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,397.44000	1.39744	1,558,510	2.45	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			3.02000	0.00302	1,160	2.45	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			12.41000	0.01241	17,670	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,120.25000	2.12025	1,962,110	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			11.44000	0.01144	16,330	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,154.66000	2.15466	1,996,150	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			11.92000	0.01192	16,990	1.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.00	Put			2,137.45000	2.13745	1,979,120	1.92	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			459.56000	0.45956	543,810	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			498.35000	0.49835	417,310	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			444.24000	0.44424	526,850	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			513.00000	0.51300	430,320	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			451.71000	0.45171	535,140	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			505.48000	0.50548	423,620	1.53	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												3,968,280.53	38	22,952
R2030	On	06/08/2015	Bond Future			8.50655	96.08521	8.60849	95.27543			9,704,606.21	101	7,281
R2030	On	05/11/2015	Bond Future			8.56691	97.58619	8.67177	96.76586			0.00	0	0
Total R2030 Future												9,704,606.21	101	7,281
R2030	On	06/08/2015	Bond Future	7.74	Put			7,220.32000	7.22032	6,410,540		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			7,132.90000	7.13290	6,323,120		0.00	0	0
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			7,045.58000	7.04558	6,235,800		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	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			1,428.35000	1.42835	608,020		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			1,348.99000	1.34899	528,660		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			1,269.72000	1.26972	449,390		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												9,704,606.21	101	7,281
R2032	On	06/08/2015	Bond Future			8.59149	100.00958	8.69807	99.10169			9,900,948.42	99	1,579
R2032	On	05/11/2015	Bond Future			8.65255	97.41759	8.76214	96.49756			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.70367	99.06318	8.81652	98.12835			0.00	0	0
Total R2032 Future												9,900,948.42	99	1,579
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			1,697.24000	1.69724	789,350		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			1,610.51000	1.61051	702,620		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			1,784.08000	1.78408	876,190		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			6,673.50000	6.67350	5,753,470		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			6,581.64000	6.58164	5,661,610		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	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			6,765.48000	6.76548	5,845,450		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	52,790		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			882.04000	0.88204	0,000		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			1,048.98000	1.04898	114,150		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			965.46000	0.96546	30,630		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												9,900,948.42	99	1,579
R2037	On	06/08/2015	Bond Future			8.73061	98.05210	8.83243	97.09647			41,770,194.60	426	42,638
R2037	On	05/11/2015	Bond Future			8.78807	99.58374	8.89255	98.61529			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.83769	97.00772	8.94508	96.02391			0.00	0	0
Total R2037 Future												41,770,194.60	426	42,638
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	88,750		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			866.88000	0.86688	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	183,120		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			772.51000	0.77251	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	277,350		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			678.28000	0.67828	0,000		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			8,892.72000	8.89272	7,924,270		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			8,787.34000	8.78734	7,818,890		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			8,682.13000	8.68213	7,713,680		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			1,705.40000	1.70540	721,590		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			1,892.51000	1.89251	908,700		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			1,798.89000	1.79889	815,080		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												41,770,194.60	426	42,638
R204	On	06/08/2015	Bond Future			7.35416	103.01314	7.44718	102.73788		3.60	2,884,367.92	28	15,357
R204	On	05/11/2015	Bond Future			7.43976	104.62229	7.54046	104.34477		3.43	2,929,424.12	28	28
R204	On	04/02/2016	Bond Future			7.49742	102.35214	7.60767	102.07077		2.98	0.00	0	0
Total R204 Future												5,813,792.04	56	15,385
R204	On	06/08/2015	Bond Future	7.74	Call			946.81000	0.94681	1,180,020	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			86.24000	0.08624	44,190	3.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			971.15000	0.97115	1,206,380	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			81.35000	0.08135	41,320	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			995.71000	0.99571	1,232,890	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			76.69000	0.07669	38,610	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,796.57000	2.79657	3,071,490	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.46000	0.00046	0,120	3.83	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			20.62000	0.02062	29,450	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,620.62000	3.62062	3,351,930	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			19.07000	0.01907	27,330	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,676.55000	3.67655	3,407,290	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			19.83000	0.01983	28,370	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,648.57000	3.64857	3,379,590	3.20	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			774.56000	0.77456	908,850	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,023.78000	1.02378	876,700	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			750.51000	0.75051	882,240	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,050.85000	1.05085	901,210	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			762.47000	0.76247	895,490	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,037.25000	1.03725	888,900	2.93	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												5,813,792.04	56	16,084
R2044	On	06/08/2015	Bond Future			8.76972	100.07431	8.86642	99.07763			0.00	0	13,321
R2044	On	05/11/2015	Bond Future			8.82390	101.63765	8.92304	100.62748			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.87073	98.97096	8.97250	97.94490			0.00	0	0
Total R2044 Future												0.00	0	13,321
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			1,306.42000	1.30642	309,740		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	06/08/2015	Bond Future	8.75	Put			1,202.02000	1.20202	205,340		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			1,097.80000	1.09780	101,120		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,103.98000	7.10398	6,093,810		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			7,331.54000	7.33154	6,321,370		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			7,217.65000	7.21765	6,207,480		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	04/02/2016	Bond Future	8.99	Call			174.62000	0.17462	1,200,680		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			274.17000	0.27417	1,300,230		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 04/02/2016 Bond Future	9.01	Call			373.54000	0.37354	1,399,600		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	13,321
R2048 On 06/08/2015 Bond Future			8.76442	103.76005	8.86076	102.73874			0.00	0	44,993
R2048 On 05/11/2015 Bond Future			8.81968	100.95226	8.91849	99.91698			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.86816	102.65693	8.96963	101.60515			0.00	0	0
Total R2048 Future									0.00	0	44,993
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			1,283.13000	1.28313	261,820		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			1,175.77000	1.17577	154,460		0.00	0	0
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			1,068.61000	1.06861	47,300		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			10,533.61000	10.53361	9,498,330		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			10,409.90000	10.40990	9,374,620		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			10,286.44000	10.28644	9,251,160		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			208.78000	0.20878	1,260,560		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			310.99000	0.31099	1,362,770		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			413.01000	0.41301	1,464,790		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	44,993
R207 On 06/08/2015 Bond Future			7.56143	99.39024	7.64881	99.06961		4.76	80,605,484.64	811	46,035
R207 On 05/11/2015 Bond Future			7.63801	100.94281	7.73084	100.61913		4.56	2,119,799.01	21	1,404
R207 On 04/02/2016 Bond Future			7.69480	99.00525	7.79424	98.67693		4.19	0.00	0	0
R207 On 05/05/2016 Bond Future			7.74121	100.74677	7.84767	100.41498		4.19	0.00	0	0
Total R207 Future									82,725,283.65	832	47,439
R207 On 06/08/2015 Bond Future	7.75	Call			669.26000	0.66926	877,860	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			299.54000	0.29954	187,510	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			692.47000	0.69247	904,790	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			286.31000	0.28631	178,000	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			189.96000	0.18996	283,480	4.68	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			884.36000	0.88436	657,250	4.68	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			646.47000	0.64647	851,290	4.76	0.00	0	0

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	06/08/2015	Bond Future	7.74	Put			313.22000	0.31322	197,410	4.76	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,033.63000	1.03363	1,202,400	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,001.76000	1.00176	846,850	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,051.78000	1.05178	1,222,300	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			985.13000	0.98513	831,970	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,069.89000	1.06989	1,242,160	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			968.48000	0.96848	817,070	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			563.48000	0.56348	677,780	4.47	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,617.19000	1.61719	1,407,810	4.47	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			654.25000	0.65425	780,640	4.49	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,461.56000	1.46156	1,264,270	4.49	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			779.30000	0.77930	906,750	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,788.04000	1.78804	1,587,170	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			792.38000	0.79238	921,220	4.12	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,767.76000	1.76776	1,568,280	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			805.60000	0.80560	935,830	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,747.64000	1.74764	1,549,550	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			527.19000	0.52719	624,890	4.06	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,273.23000	2.27323	2,042,610	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,521.13000	1.52113	1,692,960	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,513.88000	1.51388	1,353,920	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,537.23000	1.53723	1,710,140	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,498.89000	1.49889	1,340,010	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,089.47000	1.08947	1,229,570	4.14	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,989.16000	1.98916	1,797,470	4.14	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,505.11000	1.50511	1,675,870	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,528.97000	1.52897	1,367,940	4.21	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												82,725,283.65	832	47,686
R208	On	06/08/2015	Bond Future			7.70010	98.18129	7.80240	97.73392		5.86	0.00	0	37,517
R208	On	05/11/2015	Bond Future			7.77172	96.31609	7.87928	95.86366		5.87	0.00	0	0
R208	On	04/02/2016	Bond Future			7.82508	97.94282	7.93873	97.48353		5.49	0.00	0	0
Total R208 Future												0.00	0	37,517
R208	On	06/08/2015	Bond Future	8.00	Put			231.49000	0.23149	125,160	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,120.34000	1.12034	1,465,570	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			220.27000	0.22027	118,130	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,438.53000	4.43853	4,885,560	6.19	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.45000	0.00045	0,110	6.19	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,056.96000	1.05696	1,393,710	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			243.15000	0.24315	132,530	5.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.00	Call			1,088.45000	1.08845	1,429,490	5.86	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,526.58000	1.52658	1,279,310	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,503.01000	1.50301	1,258,190	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,873.09000	2.87309	3,234,690	6.02	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			393.54000	0.39354	302,710	6.02	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			964.05000	0.96405	1,166,760	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,550.40000	1.55040	1,300,680	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			982.47000	0.98247	1,187,630	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,001.12000	1.00112	1,208,730	5.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,244.06000	1.24406	1,450,750	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,967.57000	1.96757	1,714,970	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,208.53000	1.20853	1,411,470	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,013.41000	2.01341	1,757,060	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,226.22000	1.22622	1,431,040	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,990.40000	1.99040	1,735,930	5.41	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	39,915
R209	On	06/08/2015	Bond Future			8.66474	79.24837	8.76611	78.46007		14.46	11,808,007.13	149	28,380
R209	On	05/11/2015	Bond Future			8.71930	77.33923	8.82323	76.54010		15.05	0.00	0	32
R209	On	04/02/2016	Bond Future			8.76505	78.64555	8.87170	77.83360		14.99	0.00	0	0
Total R209 Future												11,808,007.13	149	28,412
R209	On	06/08/2015	Bond Future	8.71	Call			894.38000	0.89438	1,264,200	14.25	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			1,329.19000	1.32919	910,710	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Call			2,150.14000	2.15014	2,748,400	14.45	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			451.98000	0.45198	261,940	14.45	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,204.94000	2.20494	2,809,830	14.46	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			432.29000	0.43229	248,880	14.46	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,260.44000	2.26044	2,871,780	14.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			413.41000	0.41341	236,450	14.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			3,150.51000	3.15051	3,841,460	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			201.27000	0.20127	103,920	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,036.31000	8.03631	8,823,480	15.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1.59000	0.00159	0,460	15.25	0.00	0	2,914
R209	On	05/11/2015	Bond Future	9.16	Call			3,978.01000	3.97801	4,520,200	15.15	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,473.72000	1.47372	1,216,780	15.15	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,412.19000	4.41219	4,982,960	15.21	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,260.01000	1.26001	1,031,650	15.21	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			465.12000	0.46512	592,320	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,245.95000	7.24595	6,574,020	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			476.88000	0.47688	606,640	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2015	Bond Future	8.00	Put			7,171.04000	7.17104	6,501,670	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			489.69000	0.48969	622,150	14.31	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,097.32000	7.09732	6,430,650	14.31	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,010.31000	3.01031	3,406,250	14.80	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,937.90000	3.93790	3,521,890	14.80	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,045.78000	3.04578	3,444,590	14.81	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,896.50000	3.89650	3,483,360	14.81	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,975.30000	2.97530	3,368,360	14.79	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,979.87000	3.97987	3,560,980	14.79	0.00	0	0
Total R209 Option												0.00	0	5,094
Total For R209												11,808,007.13	149	33,506
R210	On	06/08/2015	Bond Future			179.88819	179.88819	179.85856	179.85856			0.00	0	1,160
R210	On	05/11/2015	Bond Future			180.56696	180.56696	180.54043	180.54043			0.00	0	0
Total R210 Future												0.00	0	1,160
R210	On	06/08/2015	Bond Future	179.00	Call			858.56000	0.85856	888,190		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			848.56000	0.84856	878,190		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	06/08/2015	Bond Future	178.99	Call			868.56000	0.86856	898,190		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	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			1,449.57000	1.44957	1,423,040		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,459.57000	1.45957	1,433,040		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,469.57000	1.46957	1,443,040		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,160
R211	On	06/08/2015	Bond Future			134.33083	134.33083	134.30955	134.30955			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.42918	136.42918	136.41033	136.41033			0.00	0	0
Total R211 Future												0.00	0	1,120
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			680.45000	0.68045	659,170		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			690.45000	0.69045	669,170		0.00	0	0
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			700.45000	0.70045	679,170		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,420.33000	1.42033	1,439,180		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,410.33000	1.41033	1,429,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,400.33000	1.40033	1,419,180		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		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			140.28380	140.28380	140.34213	140.34213			0.00	0	1,045
R212	On	05/11/2015	Bond Future			142.47513	142.47513	142.53730	142.53730			0.00	0	0
Total R212 Future												0.00	0	1,045
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			647.87000	0.64787	706,200		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			657.87000	0.65787	716,200		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	06/08/2015	Bond Future	141.01	Put			667.87000	0.66787	726,200		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			3,462.70000	3.46270	3,524,870		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			3,472.70000	3.47270	3,534,870		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			3,452.70000	3.45270	3,514,870		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.52574	90.12100	8.63226	89.30299		12.36	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.58598	87.98590	8.69547	87.15685		12.83	0.00	0	0
R213	On	04/02/2016	Bond Future			8.63812	89.47169	8.75089	88.62932		12.71	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			613.29000	0.61329	920,490	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,708.22000	1.70822	1,197,410	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			640.30000	0.64030	956,570	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,657.62000	1.65762	1,155,880	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			668.20000	0.66820	993,600	12.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,608.01000	1.60801	1,115,400	12.21	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			319.14000	0.31914	419,690	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,949.32000	7.94932	7,220,820	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			327.85000	0.32785	430,620	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,873.36000	7.87336	7,147,080	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			337.32000	0.33732	442,450	12.19	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,798.27000	7.79827	7,074,350	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,317.87000	3.31787	3,760,250	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,398.71000	3.39871	2,998,720	12.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.75	Call			3,355.28000	3.35528	3,800,610	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,361.88000	3.36188	2,964,840	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,392.64000	3.39264	3,840,920	12.72	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,325.09000	3.32509	2,931,000	12.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,330
R214	On	06/08/2015	Bond Future			8.69400	80.54051	8.79029	79.74556		15.21	0.00	0	21,939
R214	On	05/11/2015	Bond Future			8.74756	78.50885	8.84623	77.70301		15.80	0.00	0	487
R214	On	04/02/2016	Bond Future			8.79425	79.83448	8.89550	79.01571		15.78	0.00	0	4,320
Total R214 Future												0.00	0	26,746
R214	On	06/08/2015	Bond Future	8.74	Call			980.36000	0.98036	1,354,980	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,393.88000	1.39388	973,550	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			1,017.41000	1.01741	1,400,970	15.02	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,348.42000	1.34842	937,030	15.02	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			1,055.40000	1.05540	1,447,890	15.03	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,304.03000	1.30403	901,570	15.03	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			466.92000	0.46692	588,250	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,943.79000	7.94379	7,259,280	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			478.98000	0.47898	602,820	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,861.87000	7.86187	7,179,870	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			492.09000	0.49209	618,580	15.03	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,781.17000	7.78117	7,101,820	15.03	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,029.08000	1.02908	1,209,470	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,887.46000	8.88746	8,249,080	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,046.42000	1.04642	1,229,160	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,811.05000	8.81105	8,175,020	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,065.37000	1.06537	1,250,580	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,736.42000	8.73642	8,102,860	15.01	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	26,746
Total for Bond												203,935,027.78	2,021	507,823
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
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

Contract Details	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/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
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

Contract Details	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	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			495.60200	495.60200	492.38200	492.38200				0.00	0	472
GOVI On 05/11/2015 GOVI			503.42700	503.42700	500.16600	500.16600				0.00	0	28
GOVI On 04/02/2016 GOVI			511.92400	511.92400	508.61200	508.61200				0.00	0	0
Total GOVI Future										0.00	0	500
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			76,080.00000	7.60800	43,880,000			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 06/08/2015 GOVI	500.00	Put			76,180.00000	7.61800	43,980,000			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			76,280.00000	7.62800	44,080,000			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			298,240.00000	29.82400	265,630,000			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			298,340.00000	29.83400	265,730,000			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			298,440.00000	29.84400	265,830,000			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			33,780.00000	3.37800	660,000			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
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			33,880.00000	3.38800	760,000		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			33,980.00000	3.39800	860,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	500
Total for GOVI									0.00	0	500
AL37 On 06/08/2015 Index Future			461.56500	461.56500	459.94300	459.94300			0.00	0	26
AL37 On 05/11/2015 Index Future			468.85300	468.85300	467.21400	467.21400			0.00	0	0
Total AL37 Future									0.00	0	26
Total For AL37									0.00	0	26
AL7T On 06/08/2015 Index Future			547.29900	547.29900	543.42000	543.42000			0.00	0	1
AL7T On 05/11/2015 Index Future			555.94000	555.94000	552.01100	552.01100			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/08/2015 Index Future			499.37300	499.37300	495.91900	495.91900			0.00	0	507
ALBI On 05/11/2015 Index Future			507.25800	507.25800	503.75800	503.75800			0.00	0	103
ALBI On 04/02/2016 Index Future			515.81900	515.81900	512.26500	512.26500			0.00	0	0
Total ALBI Future									0.00	0	610
Total For ALBI									0.00	0	610
IGOV On 06/08/2015 Index Future			229.00100	229.00100	228.88900	228.88900			0.00	0	1,077
IGOV On 05/11/2015 Index Future			232.61700	232.61700	232.50700	232.50700			0.00	0	17
IGOV On 04/02/2016 Index Future			236.54300	236.54300	236.43300	236.43300			0.00	0	0
Total IGOV Future									0.00	0	1,094
Total For IGOV									0.00	0	1,094
ILBI On 06/08/2015 Index Future			621.33200	621.33200	621.01700	621.01700			0.00	0	159
ILBI On 05/11/2015 Index Future			631.41300	631.41300	631.09700	631.09700			0.00	0	0
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									0.00	0	1,890
JIBAR f On 19/08/2015 Jibar Future			6.30000	93.70000	6.30000	93.70000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.45000	93.55000	6.44000	93.56000			0.00	0	500
JIBAR f On 18/11/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	500
JIBAR f On 15/12/2015 Jibar Future			6.58000	93.42000	6.56000	93.44000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.71000	93.29000	6.69000	93.31000			0.00	5,000	2,000
JIBAR f On 16/03/2016 Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.95000	93.05000	6.93000	93.07000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/09/2016 Jibar Future			7.15000	92.85000	7.12000	92.88000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.30000	92.70000	7.29000	92.71000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.43000	92.57000	7.42000	92.58000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.63000	92.37000	7.63000	92.37000				0.00	0	0
Total Jibar Future										0.00	5,000	3,000
Total For JIBAR FUTURE										0.00	5,000	3,000
Total for Jibar										0.00	5,000	3,000
Total for Derivatives :										203,935,027.78	7,021	513,213
AA02 On 28/03/2016 Spot Bond				100.40520		100.38678				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.57028		100.54954				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			8.99500	103.86892	9.08500	103.56653				0.00	0	1,000,000,000
Total AA05 SPOT										0.00	0	1,000,000,000
Total For AA05										0.00	0	1,000,000,000
AA06 On 15/04/2021 Spot Bond				100.12484		100.01995				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			9.15000	103.98007	9.25000	103.51267				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.91700	10.00000	109.88800				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.29342		101.27154				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.09479		100.07285				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			9.38500	98.29401	9.47500	98.02171				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.97000	100.00000	10.94342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.79484	10.84000	101.76565				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	10.22348	100.00000	10.20323				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				102.17592		102.15440				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.60500	104.89867	8.68500	104.74217				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				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			2.25000	277.71239	2.27000	277.23361				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				101.02854		101.00962				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.92567		100.90494				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.73961		100.71798				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.75788		100.73571				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				98.37829		98.36123				0.00	0	500,000,000
Total ABFN10 SPOT										0.00	0	500,000,000
Total For ABFN10										0.00	0	500,000,000
ABFN11 On 09/04/2017 Spot Bond				100.07373		100.05385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				99.76220		99.74225				0.00	0	2,200,000,000
Total ABFN12 SPOT										0.00	0	2,200,000,000
Total For ABFN12										0.00	0	2,200,000,000
ABFN1: On 14/05/2020 Spot Bond				101.42567		101.40517				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.46259		101.44153				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.99000	177.61869	2.01000	177.37244				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	177.84751	2.17000	177.78656				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	190.17939	1.82000	190.11605				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.00125	82.32997	8.08130	82.15863				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			8.00125	82.32997	8.08130	82.15863				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				100.36000		100.35000				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				100.63470		100.61287				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				99.64000		99.63000				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				98.75000		98.73000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.23000		98.21000				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				96.82000		96.80000				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				97.17000		97.15000				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				100.29784		100.27793				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				100.16300		100.14221				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				95.81000		95.79000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				95.10000		95.09000				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				94.81000		94.80000				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				94.54000		94.53000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.43333		100.41337				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			6.73000	105.65902	6.79000	105.62995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.02456		100.07984				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				92.80000		92.79000				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				92.58000		92.57000				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			2.55000	112.00228	2.55000	113.13647				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	165.51460	2.44000	165.45669				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			2.46500	215.54720	2.46500	215.47165				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				91.29000		91.29000				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			9.51500	93.58865	9.61500	93.06594				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				103.63000		103.63000				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				63.39000		63.39000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.53254		101.51019				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				99.13000		99.13000				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				108.76500		108.79500				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	106.79134	9.63000	106.76390				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				102.80000		102.80000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.45000	108.08368	9.56000	107.26396				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			8.85500	92.79074	8.95500	92.35521				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				101.36000		101.36000				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				112.63000		112.63000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.54500	107.39889	9.65500	106.58611			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				92.95000		92.95000			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				100.88134		100.85953			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				99.77699		101.79556			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			8.15500	107.40966	8.23500	107.19365			0.00	0	1,410,000,000
Total ABS10 SPOT									0.00	0	1,410,000,000
Total For ABS10									0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			9.33000	103.06286	9.43000	102.60121		3,918,600,000,000.00		420,000,000	710,000,000
Total ABS11 SPOT								3,918,600,000,000.00		420,000,000	710,000,000
Total For ABS11								3,918,600,000,000.00		420,000,000	710,000,000
ABS12 On 14/05/2020 Spot Bond			9.12000	102.22301	9.20500	101.87207		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0
ABS13 On 14/05/2022 Spot Bond			9.56000	102.32789	9.66000	101.80879		0.00		0	0
Total ABS13 SPOT								0.00		0	0
Total For ABS13								0.00		0	0
ABS6 On 01/06/2020 Spot Bond			9.03000	97.89269	9.11500	97.54728		0.00		0	4,410,000,000

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 ABS6 SPOT									0.00	0	4,410,000,000
Total For ABS6									0.00	0	4,410,000,000
ABS7 On 11/09/2026 Spot Bond			9.64500	97.44186	9.75500	96.70814			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			7.44500	104.40319	7.50000	104.34714		1,489,000,000,000.00		200,000,000	200,000,000
Total ABS9 SPOT								1,489,000,000,000.00		200,000,000	200,000,000
Total For ABS9								1,489,000,000,000.00		200,000,000	200,000,000
ABS12 On 07/12/2023 Spot Bond			2.06000	281.38295	2.08000	280.89830			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.30000	132.76290	1.30000	134.35053			0.00	0	1,000,000,000
Total ABS13 SPOT									0.00	0	1,000,000,000
Total For ABS13									0.00	0	1,000,000,000
ABS14 On 31/01/2022 Spot Bond			2.05000	135.65271	2.04000	137.47645			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01040	100.00000	0.01037			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			10.89000	104.99574	10.95000	104.95526			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				101.72422		101.69673			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	9.26071	100.00000	9.23828			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				101.76633		101.73814			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				102.36334		102.32532			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	55.19814	100.00000	55.06442			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				101.68210		101.65530				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				75.07922		75.05128				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	55.19814	100.00000	55.06442				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				98.78766		98.76779				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.69511		100.67119				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				100.76005		100.73387				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				100.66613		100.64322				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				100.68571		100.66212				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				100.69432		100.67043				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				99.78328		99.75925				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				99.78328		99.75925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				99.78205		99.75789				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				99.78205		99.75789				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				99.78451		99.76062				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				97.16374		100.00000				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.55358		100.53134				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.67399		100.65081				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.69331		100.66945				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.70109		100.67696				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.68545		100.66186				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.65048		100.62811				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.33000	103.23826	9.41500	102.90360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				91.43478		100.00000				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				191.66796		192.49819				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				191.73644		192.56638				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.66604		100.64312				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				101.59151		101.56698				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				101.09594		101.07391				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				101.59099		101.56649				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.46670		100.44393				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				100.14504		100.12190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				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				100.89163		100.86809				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.57585		101.55528				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.66840		100.64541				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.49028		101.46880				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.65452		100.63202				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.62706		100.60551				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	103.39091	10.23000	103.36289				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				100.61283		100.59176				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				115.35693		115.60579				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			9.46000	101.90553	9.55000	101.58916				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.65210		100.62967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	119.65251	1.75000	119.61289				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.62933		100.60728				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.64864		100.62592				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.60998		100.58861				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.70323		100.67966				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.93558		101.91465				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.60302		100.58189				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.45439		101.43298				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.64478		100.62219				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.63831		100.61636				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				100.67143		100.64833				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.68160		100.65815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.69187		100.67274				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				100.87779		100.85848				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.68404		100.66051				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.68404		100.66051				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.71036		100.68549				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.63319		100.61101				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.72261		100.69774				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.17386		102.15134				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.71036		100.68549				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				98.56170		98.54221				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.69737		100.67337				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				100.67952		100.65572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				138.71060		139.33431				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				139.71394		140.34200				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.59450		100.57367				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.58908		100.56844				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				101.21819		101.19898				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.60380		100.58264				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.73069		99.70912				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.62933		100.60728				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.59528		100.57442				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.59450		100.57367				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.65901		100.63635				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				101.61888		101.59656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				99.86214		99.83920				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				99.86443		99.84187				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.99897		100.97545				0.00	0	2,262,300,000
Total ADCB01 SPOT										0.00	0	2,262,300,000
Total For ADCB01										0.00	0	2,262,300,000
ADCB0 On 31/07/2016 Spot Bond				99.78313		101.86519				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				99.79011		101.81013				0.00	1,000,000,000	500,000,000
Total ADCB03 SPOT										0.00	1,000,000,000	500,000,000
Total For ADCB03										0.00	1,000,000,000	500,000,000
ADCB0 On 27/11/2017 Spot Bond				101.32068		101.29699				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792				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	13.86955	100.00000	13.83595				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.50912	100.00000	1.50546				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				101.23852		101.21783				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				101.36220						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				101.44457						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.01929		100.00002				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				100.02132		100.00003				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				100.02402		100.00004				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				100.02017		100.00000				0.00	0	500,000,000
Total AHF3A1 SPOT										0.00	0	500,000,000
Total For AHF3A1										0.00	0	500,000,000
AHF3A On 18/04/2016 Spot Bond			7.94000	100.70129	8.02000	100.62335				0.00	0	500,000,000
Total AHF3A2 SPOT										0.00	0	500,000,000
Total For AHF3A2										0.00	0	500,000,000
AHF3B On 18/10/2039 Spot Bond				100.02571		100.00000				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				100.02975		100.00000				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	39.50029	100.00000	39.36628				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.16347	100.00000	10.12898				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.03000	101.59027	9.12000	101.29353				0.00	0	4,390,000,000
Total AIR01 SPOT										0.00	0	4,390,000,000
Total For AIR01										0.00	0	4,390,000,000
AIR02 On 30/04/2023 Spot Bond			9.54500	114.11820	9.65500	113.45220				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			7.46500	106.00555	7.52000	105.94999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.25500	101.28104	9.35500	100.66265				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	14.02370	100.00000	13.99266				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			9.91000	102.10784	10.01500	101.27365				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	169.60617	2.69000	169.54570				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.94810		100.92660				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.54016		100.51847				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.58059		100.55727				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				100.61762		100.59853				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				101.52436		101.49560				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.61169		100.00000				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.62705		100.60550				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.88237		100.00000				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				101.32848		100.00000				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				94.28000		94.34000				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				101.07354		100.00000				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				114.06684		114.04583				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			2.71500	234.35687	2.71500	234.27312				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				113.88800		113.86567				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				99.29692		99.27506				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				112.29092		111.71717				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				113.83086		113.83086				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				101.57119		101.54860				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.73000	207.78708	2.73000	207.71275				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 20/12/2016 Spot Bond				100.56040		100.54077				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 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
ASN048 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
ASN051 On 24/09/2016 Spot Bond				100.55512		100.53457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05 On 13/10/2016 Spot Bond				100.16405		100.14312				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				100.02212		100.07792				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				99.97853		99.95726				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				99.85068		99.82922				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				99.81115		99.79001				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				98.49544		98.49397				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 13/11/2015 Spot Bond				100.01764		100.01780				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.99868		100.97754				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.73949		100.71912				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.77842		100.75653				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07:On 30/06/2016 Spot Bond				100.72028		100.70311				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07:On 20/07/2018 Spot Bond				93.45167		92.74377				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07:On 02/07/2016 Spot Bond				100.36685		100.34748				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN35:On 20/12/2016 Spot Bond			100.00000	37.87922	100.00000	37.79538				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38:On 20/12/2017 Spot Bond			100.00000	21.88285	100.00000	21.82983				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39:On 20/12/2017 Spot Bond			100.00000	21.97618	100.00000	21.92295				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40:On 20/12/2017 Spot Bond			100.00000	21.55616	100.00000	21.50394				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43:On 10/03/2017 Spot Bond			100.00000	30.24183	100.00000	30.16857				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49:On 19/09/2016 Spot Bond			100.00000	40.72245	100.00000	40.62380				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50:On 16/03/2018 Spot Bond			100.00000	16.82213	100.00000	16.78138				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55:On 29/12/2016 Spot Bond			100.00000	39.99483	100.00000	39.89794				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56:On 29/06/2016 Spot Bond			100.00000	57.84524	100.00000	57.70511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.04729	100.00000	1.04312				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.78252		100.76263				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.54799		100.52878				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.83122		100.81070				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			9.03000	105.04378	9.12000	104.77000				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.63518		100.61664				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				101.76607		101.74735				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.83559		100.81487				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				101.20660		101.18491				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			9.53000	101.30460	9.63000	100.86612				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.72000	104.43145	6.78000	104.39994				0.00	0	6,127,313,300
Total BAW2 SPOT										0.00	0	6,127,313,300
Total For BAW2										0.00	0	6,127,313,300
BAW20 On 15/01/2016 Spot Bond			100.00000	81.05727	100.00000	80.87912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.68000	101.11913	9.78000	100.61652				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.65629		102.63372				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			8.75500	105.28682	8.83500	105.10261				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			10.84862	101.44947	10.86034	101.41459				0.00	0	480,000,000
Total BAYA01 SPOT										0.00	0	480,000,000
Total For BAYA01										0.00	0	480,000,000
BAYA04 On 30/09/2015 Spot Bond			10.76733	100.74050	10.76805	100.71110				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			10.85272	100.76288	10.85489	100.73292				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				100.62596		100.59598				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			10.92103	100.74915	10.92310	100.71894				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			11.68857	100.86099	11.74766	100.70441				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.64008		100.60943				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.64008		100.60943				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.64015		100.60950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.09862	100.58562	11.11034	100.55036				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			11.03276	100.83523	11.04211	100.80157				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			10.76733	100.74050	10.76805	100.71110				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			11.06000	100.91447	11.06000	100.88431				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			10.12806	100.75984	10.15576	100.71356				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				101.38936		101.36176				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.59389		100.56525				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.59389		100.56525				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			7.27431	103.97781	7.38838	103.83487				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.53000	99.86970	11.61000	99.70189				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				99.70845		99.70845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.45500	98.22149	11.53500	98.04022				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.55563		100.52904				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.52489	9.28000	100.49983				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.58560		100.55737				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.33000	98.01605	11.42000	97.80223				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.56901		100.54157				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.58284		100.55473				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.58284		100.55473				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.56237		100.53524				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.59750		100.56888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.59750		100.56888				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.56347		100.53630				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.57815		100.55047				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.59760		100.56898				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				100.47100		100.44847				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				100.48577		100.46234				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			13.84862	101.61103	13.86034	101.56805				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			15.09139	101.21307	15.12545	101.12798				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.97519	101.03318	14.01460	100.95998				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.76139		100.72468				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.76139		100.72468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.76139		100.72468				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				100.78867		100.75064				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				100.66552		100.63343				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	36.68913	100.00000	36.61952				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.66664	100.00000	19.61899				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.89885	100.00000	17.85548				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.04867	100.00000	11.02191				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.04867	100.00000	11.02191				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.35837	100.00000	13.32601				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.57480	100.00000	11.54676				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				99.99993		99.98194				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.27821		100.25823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.11493		100.09575				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	9.58251	100.00000	9.55930				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.58251	100.00000	9.55930				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total BCP94U SPOT										0.00	0	0
Total For BCP94U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.96000	183.99155	1.98000	183.80943				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			8.06500	163.57232	8.17000	94.78234				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			8.06500	163.91900	8.17000	96.06975				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			8.45000	99.51940	8.56000	98.66787				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.13000	99.82672	8.22000	99.59479				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										0.00	0	500,000,000
Total For BEER02										0.00	0	500,000,000
BG22A On 21/07/2016 Spot Bond				100.57553		100.55791				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				99.99993		99.98073				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.47871		100.46031				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				99.99990		99.97895				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				99.99987		99.97758				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				99.99950		99.97345				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	51.20000	100.00000	40.85968				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				101.71892		101.69875				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				101.75254		101.73194				0.00	0	500,000,000
Total BG32A3 SPOT										0.00	0	500,000,000
Total For BG32A3										0.00	0	500,000,000
BG32A On 30/10/2016 Spot Bond				101.76374		101.74301				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				101.89818		101.87577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				102.07738		102.05275				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	40.06595	100.00000	39.96782				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	40.06595	100.00000	39.96782				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.77852		100.75707				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.79314		100.77127				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			8.25500	103.86791	8.33500	103.72290				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.83697		100.81387				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				100.91469		100.88941				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	22.88502	100.00000	22.82958				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	22.88502	100.00000	22.82958				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.67621		102.64977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.08000	100.99733	11.16500	100.68322				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				102.01899		101.99212				0.00	0	200,000,000
Total BGL03 SPOT										0.00	0	200,000,000
Total For BGL03										0.00	0	200,000,000
BGL04 On 05/02/2025 Spot Bond			10.97000	101.37773	11.05500	101.05663				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				103.47918		103.45822				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	76.16002	100.00000	76.01213				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.06150		101.04136				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.09480		100.07449				0.00	800,000,000	900,000,000
Total BID05 SPOT										0.00	800,000,000	900,000,000
Total For BID05										0.00	800,000,000	900,000,000
BID06 On 30/06/2019 Spot Bond			8.64000	101.20429	8.73000	100.88449				0.00	0	2,600,000,000
Total BID06 SPOT										0.00	0	2,600,000,000
Total For BID06										0.00	0	2,600,000,000
BIDC46 On 13/10/2015 Spot Bond				100.14692		100.12853				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				98.70785		98.72531				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				101.12398		101.10600				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.29811		101.27723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.10972		101.09119				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.16423		101.14478				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.26327		101.24216				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.67484		101.64679				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				102.35661		102.31804				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				99.86446		99.84171				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				99.86052		99.83710				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.79358		100.76840				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.85764		100.83042				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.93225		100.90307				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC00! On 20/10/2015 Spot Bond				98.26059		98.24148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC01(On 24/11/2015 Spot Bond				97.62104		97.60216				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC02(On 16/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC03(On 21/07/2015 Spot Bond				100.00000	0.00000	99.98248				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC04(On 27/07/2015 Spot Bond				99.89508		99.87760				0.00	6,900,000,000	6,900,000,000
Total BTC040 SPOT										0.00	6,900,000,000	6,900,000,000
Total For BTC040										0.00	6,900,000,000	6,900,000,000
BTC04(On 28/07/2015 Spot Bond				99.87841		99.86104				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC04(On 04/08/2015 Spot Bond				98.66449		98.68207				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC04(On 13/08/2015 Spot Bond				99.59513		99.57753				0.00	19,500,000,000	10,000,000,000
Total BTC045 SPOT										0.00	19,500,000,000	10,000,000,000
Total For BTC045										0.00	19,500,000,000	10,000,000,000
BTC04(On 24/08/2015 Spot Bond				99.40234		99.38476				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC04(On 21/08/2015 Spot Bond				99.45348		99.43585				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC04(On 04/09/2015 Spot Bond				99.20169		99.18394				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC04(On 07/09/2015 Spot Bond				99.14872		99.13099				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC05(On 11/09/2015 Spot Bond				98.80353		98.79294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC051 On 07/10/2015 Spot Bond				98.62160		98.60393				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC052 On 14/01/2016 Spot Bond				100.25690		100.23851				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC054 On 21/10/2015 Spot Bond				98.37563		98.35797				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				98.41010	100.00000	80.04386				0.00	1,000,000,000	1,000,000,000
Total BTC056 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BTC056										0.00	1,000,000,000	1,000,000,000
BTC056 On 19/01/2016 Spot Bond				100.11241		100.09367				0.00	19,400,000,000	9,700,000,000
Total BTC057 SPOT										0.00	19,400,000,000	9,700,000,000
Total For BTC057										0.00	19,400,000,000	9,700,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	37.84067	100.00000	37.74899				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.48560		100.46351				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				100.50333		100.48043				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.70312		100.68212				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.37478		101.35337				0.00	0	1,500,000,000
Total BWZJ18 SPOT										0.00	0	1,500,000,000
Total For BWZJ18										0.00	0	1,500,000,000
BYA49L On 30/06/2018 Spot Bond			100.00000	18.76135	100.00000	18.71589				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			9.45500	108.51477	9.53500	108.38883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				103.66338		103.63963				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			7.80500	104.19864	7.88500	104.11510				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.53000	101.12771	12.62000	100.87156				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				99.44685		99.41896				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			12.83000	101.86872	12.92000	101.59031				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.90500	102.50214	8.98500	102.34470				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.46140		98.43471				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			12.83000	98.99488	12.92000	98.69122				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.89224		101.87295				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				94.76664		94.74318				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.44349		101.42256				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			10.48000	94.41466	10.58000	94.03654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.50974		101.48654				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.97000	114.95663	10.08000	114.28077				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			10.00000	110.58321	10.11000	109.87815		40,000,000,000.00		4,000,000	1,002,000,000	
Total CCT02 SPOT								40,000,000,000.00		4,000,000	1,002,000,000	
Total For CCT02								40,000,000,000.00		4,000,000	1,002,000,000	
CCT03 On 15/03/2025 Spot Bond			9.89500	111.60441	10.00500	110.86859				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.34839		101.31718				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			11.65500	103.97947	11.73500	103.89548				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				100.64261		100.61335				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.72681		103.69797				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	111.04640	10.00000	111.01740				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.35713		100.33141				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.75919		100.73299				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				99.92370		99.89829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	11.05957	100.00000	11.02466				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.18861	100.00000	19.14212				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	19.73601	100.00000	19.67439				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				99.95802		99.91600				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				101.22374		101.19961				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.51333		100.48876				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.53277		100.50725				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				100.55545		100.52885				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				102.30287		102.26586				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				102.27935		102.24273				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				102.40363		102.36496				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				100.66616		100.64324				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				101.04542		101.02567				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	100.53746	10.11000	100.51051				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				100.32251		100.30093				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	125.17780	2.76000	125.13284				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				107.22998		107.22998				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	125.18233	3.14000	125.13612				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN199 On 31/08/2016 Spot Bond			8.25000	103.19135	8.25000	103.16869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.75000	127.16172	2.74000	127.18638				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.43050	2.40000	124.38714				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.92715		100.89517				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.53500	102.17194	8.59000	102.08491				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.02151		100.00000				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.02006		99.99984				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.58500	102.21998	8.64000	102.13240				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.58500	102.21998	8.64000	102.13240				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.63500	101.03749	8.69000	100.94355				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.68182		100.65837				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.74914		100.72335				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				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				101.42929		101.40874				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				101.26804		101.24618				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	103.78046	9.35000	103.75426				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	103.78046	9.35000	103.75426				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				101.25073		101.22965				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				100.95286		100.93141				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				101.32929		101.30832				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				101.32929		101.30832				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				101.32929		101.30832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.87786		100.85618				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.26000	104.23652	9.35000	103.93341				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.42562		102.42074				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				104.09409		104.07086				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.90043		100.87908				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.89669		100.87547				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.95511		100.93347				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.26903		101.24826				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				101.42754		101.40283				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.09462		101.07317				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				101.72740		101.70648				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				100.60225		100.58114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				101.86082		101.83960				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.49226		101.47078				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.79942		100.77451				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.62445		100.59936				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.47515		102.45217				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.39596		100.37100				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.61771		100.59290				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.42523		100.40017				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.72645		100.70145				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.39601		100.37106				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.81854		100.79399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.50802		100.48350				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				144.89652		144.89652				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.79295		101.76886				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				144.73336		144.73336				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				144.36575		144.36575				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				144.72800		144.72800				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				142.13838		142.13838				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				142.99995		142.99995				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				101.63610		101.61152				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.79500	95.49564	10.89500	94.99289				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.31500	97.03752	11.41500	96.52726				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.48577		100.46234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.71961		100.69440				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.59926		101.57524				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				99.93299		99.91067				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				99.75517		101.97219				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	101.93857	8.80500	101.91471				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.63319		100.61101				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				99.93234		99.90980				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				139.38979		139.38979				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.67335		100.64977				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.71807		100.69292				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.69755		100.67355				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.96315		100.92993				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				81.89549		81.83831				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.76017		100.73400				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.48577		100.46234				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				125.78371		125.78371				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				125.97135		125.97135				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				99.84015		99.81736				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.83101		100.80192				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.48855		100.46499				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.95730		100.92429				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.79119		100.76394				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.61128		100.59027				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.69649		100.67210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				99.84168		99.81910				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				101.55127		101.52992				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.47464		100.45174				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				99.86105		99.84107				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.16550		101.14431				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				99.79679		99.77426				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				99.93340		99.91122				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.57746		100.55722				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.97500	106.78236	10.07500	106.17220				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.64689		100.62464				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				102.01276		101.98562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.11500	108.85945	12.21500	108.28200				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				102.09532		102.06705				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.14500	108.68318	12.24500	108.13487				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.15029	10.02000	105.12190				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				102.09532		102.06705				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				99.85870		99.83518				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.76424		100.73748				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.63706		100.61516				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.65038		100.62801				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.65053		100.62816				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.50635		100.48192				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.48000	104.99969	9.58000	104.53865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.59856		100.00000			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.69880		100.67433			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	103.38433	10.57000	103.35539			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	103.64390	11.00000	103.61375			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				100.00000	0.00000	99.98134			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				100.72847		100.70338			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				99.98044		99.96104			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			11.90500	104.69752	12.00500	104.11465			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.77807		100.75083			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.65026		100.62789			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				99.85841		99.83472			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.69355		100.66969			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.42580		100.40446				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.59951		100.57891				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.60225		100.58114				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				90.23934		90.23934				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.63705		100.61474				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.01926		100.99812				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.69110		100.66689				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.87925		100.84846				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.54030		101.51718				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.53108		101.50811				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				100.63705		100.61474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.71807		100.69292				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.46532		100.44305				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.45234		100.43051				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				101.37407		101.34611				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.56351		100.54376				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				85.50832		85.50832				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.64091		100.61847				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				99.89884		99.88200				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.20677		100.18087				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.27177		100.24701				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.17558	7.01000	42.16775				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				172.73579		170.63046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.45000	149.67017	8.55500	98.70534				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			8.06500	163.57232	8.17000	36.67295				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			8.06500	163.91900	8.17000	37.12424				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				98.25775		100.00000				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				98.24285		100.00000				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.25481		100.23120				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.60055		100.57762				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.68962		100.66590				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.64578		100.62357				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.65445		100.63195				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.25155		100.22862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.64478		100.62219				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				99.93299		99.91067				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.58753		100.56695				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.63484		100.61302				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.63092		100.60924				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.63479		100.61296				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.64478		100.62219				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.36740		101.34332				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				100.14302		100.03532				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			8.71500	106.05422	8.76500	107.45306				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			8.58000	102.16358	8.66000	101.93871				0.00	0	843,000,000
Total COJ04 SPOT										0.00	0	843,000,000
Total For COJ04										0.00	0	843,000,000
COJ05 On 05/06/2023 Spot Bond			10.12000	112.63924	10.22000	112.03741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.18000	102.56278	7.24000	102.51987				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			9.69000	108.15941	9.79000	107.69095				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			9.75500	103.63453	9.85500	103.01453				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			10.12500	97.34597	10.22500	96.81337				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.79500	98.94335	10.90500	98.18973				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
COT03 On 05/06/2028 Spot Bond			10.79500	91.99338	10.90500	91.26537				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.17413		101.15277				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				101.63382		101.61513				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	10.83773	100.00000	10.81147				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.18279		101.16243				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.59535		100.57417				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.15903		101.13755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL024 On 20/08/2015 Spot Bond				102.95671		102.93726				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 23/10/2015 Spot Bond				101.74830		101.72866				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL027 On 12/03/2020 Spot Bond			100.00000	10.07017	100.00000	10.04578				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL02U On 12/12/2018 Spot Bond			100.00000	12.45774	100.00000	12.42756				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.45500	98.19761	11.55500	97.66333				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.48976	100.00000	17.44739				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	9.48807	100.00000	9.46509				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	18.20460	100.00000	18.16051				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				99.90176		99.88405				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG43 On 29/09/2017 Spot Bond			7.78000	100.28926	7.86000	100.11183				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG44 On 20/11/2015 Spot Bond				101.18368		101.16423				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG55 On 25/02/2016 Spot Bond				101.10528		101.08630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.93370		100.91460				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	97.61224	100.00000	97.35870				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				100.88560		100.86478				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				100.27253		100.24962				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				103.30202		103.28225				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				101.61593		101.59588				0.00	800,000,000	400,000,000
Total DLTC10 SPOT										0.00	800,000,000	400,000,000
Total For DLTC10										0.00	800,000,000	400,000,000
DOL003 On 20/09/2018 Spot Bond				100.82948		100.80043				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				99.89402		100.00000				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				100.72192		100.69664				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				54.70053		54.65406				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.25000	99.81457	9.35000	99.34609				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			7.43500	107.93538	7.49000	107.86406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.99000	105.95872	9.07500	105.61847				0.00	0	8,079,401,500
Total DV22 SPOT										0.00	0	8,079,401,500
Total For DV22										0.00	0	8,079,401,500
DV23 On 27/02/2023 Spot Bond			9.40500	107.13982	9.50500	106.56860				0.00	0	1,050,000,000
Total DV23 SPOT										0.00	0	1,050,000,000
Total For DV23										0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.38500	105.85091	9.48500	105.23896				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.46000	109.09008	9.56500	108.24563				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.66798		100.64914				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				101.17864		101.15928				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.74263		100.72377				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.78267		100.76335				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				99.88673		99.86788				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.47659		100.45728				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.29193		101.27344				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				100.24500		100.22544				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF17 SPOT										0.00	0	500,000,000
Total For DVF17										0.00	0	500,000,000
DVF18 On 30/03/2018 Spot Bond				99.93806		99.91780				0.00	300,000,000	300,000,000
Total DVF18 SPOT										0.00	300,000,000	300,000,000
Total For DVF18										0.00	300,000,000	300,000,000
E170 On 01/08/2020 Spot Bond			8.10000	128.28511	8.18500	127.86531				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				95.56968		95.51820				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
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			2.42500	99.41614	2.43000	100.44900				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.18000	125.04489	2.18000	125.00207				0.00	0	6,496,600,000
Total EL28 SPOT										0.00	0	6,496,600,000
Total For EL28										0.00	0	6,496,600,000
EL29 On 19/11/2029 Spot Bond			2.18000	112.53955	2.18000	112.50099				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.10000	113.36188	2.10000	113.32318				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.31500	103.24658	2.31500	103.21080				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			2.40500	99.84848	2.41000	100.88390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.53000	103.83537	9.63000	103.40793			108,642,000,000.00	11,400,000	5,700,000
Total EMM01 SPOT									108,642,000,000.00	11,400,000	5,700,000
Total For EMM01									108,642,000,000.00	11,400,000	5,700,000
EMM02 On 11/03/2021 Spot Bond			9.43000	109.36545	9.53000	108.89397			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.84500	103.28814	9.95500	102.62125			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.09500	97.55459	10.20000	97.08712			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			10.23500	104.61916	10.34000	104.11079			0.00	0	3,999,999,600
Total EMM05 SPOT									0.00	0	3,999,999,600
Total For EMM05									0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			9.94500	101.90715	10.25000	101.46691			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF001 On 19/08/2015 Spot Bond				101.31227		101.29216			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				99.19876		99.17785			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.80044		100.78008			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				101.62705		101.60621			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				101.56476		101.54475			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC1 On 05/11/2015 Spot Bond				101.48194		101.46304			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC11 On 24/08/2015 Spot Bond				102.89796		102.87838				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				101.15041		101.13064				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.16471		101.13854				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				98.93474		98.91079				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				99.15192		99.12746				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.11000	99.02464	10.20000	98.79296				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				97.34886		97.32637				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.85707		98.82919				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				101.40505		101.38352				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.49210		101.46919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.38115		101.36195				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				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				101.27497		101.25468				0.00	200,000,000	100,000,000
Total ERS14 SPOT										0.00	200,000,000	100,000,000
Total For ERS14										0.00	200,000,000	100,000,000
ERSA1:On 17/11/2025 Spot Bond				101.32701		101.30587				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				101.26457		101.24444				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				101.30793		101.28710				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				101.28323		101.26364				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				101.26580		101.24648				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			6.40000	103.15152	6.40000	103.13357				0.00	0	0
Total ES15 SPOT										0.00	0	0
Total For ES15										0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.95500	105.44426	8.04500	105.19901				0.00	0	4,408,363,500
Total ES18 SPOT										0.00	0	4,408,363,500
Total For ES18										0.00	0	4,408,363,500
ES23 On 25/01/2023 Spot Bond			8.64000	107.29377	8.74000	106.70064				0.00	0	52,792,533,200
Total ES23 SPOT										0.00	0	52,792,533,200
Total For ES23										0.00	0	52,792,533,200
ES26 On 02/04/2026 Spot Bond			8.89500	95.22052	9.00500	94.48773				0.00	0	10,632,021,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 SPOT										0.00	0	10,632,021,100
Total For ES26										0.00	0	10,632,021,100
ES33 On 15/09/2033 Spot Bond			9.60000	84.70294	9.70000	83.95157				0.00	0	130,944,411,100
Total ES33 SPOT										0.00	0	130,944,411,100
Total For ES33										0.00	0	130,944,411,100
ES42 On 25/04/2042 Spot Bond			9.67000	90.86263	9.76500	90.02730				0.00	0	86,483,318,900
Total ES42 SPOT										0.00	0	86,483,318,900
Total For ES42										0.00	0	86,483,318,900
EXX01 On 19/05/2017 Spot Bond				100.27093		100.24859				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				98.39716		98.37684				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				101.22177		101.20074				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				100.07652		100.05745				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.53340		100.51198				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.31490		101.29375				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				101.19466		101.17551				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.96369		100.94438				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				101.99389		101.97434				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				101.38658		101.36677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.77284		100.75302				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.72560		100.70671				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.48370	100.00000	12.45345				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.15001	100.00000	12.12058				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.75893		100.73801				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				99.81040		99.78658				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				100.84653		100.82316				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				100.90486		100.87985				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			9.43000	98.01885	9.52000	97.74073				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.77563		100.75698				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.77556		100.75691				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				99.87481		99.85380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				102.92253		102.89895				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.13242		101.10964				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				101.15102		101.12786				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			10.18000	100.53394	10.28000	100.07597				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.14013		101.11387				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.34525		100.31851				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.35001		100.32287				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.28000	105.81705	10.37000	105.52640				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				101.88631		101.86099				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.05000	135.65271	2.04000	137.47645				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.09000	280.79956	2.11000	280.31585				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			2.26500	114.78312	2.26500	115.91732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	155.76892	3.01000	155.71201				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.22500	194.18667	3.22500	194.11462				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			7.00000	105.61572	7.06000	105.58589				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.59500	66.95779	7.59600	66.94142				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.40100	42.58034	9.40200	42.56814				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.64000	41.22125	9.64000	41.20920				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.34430		101.31579				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.76800		100.74155				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.66621		100.64330				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.73044		100.70530				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.71036		100.68549				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.67721		100.65349				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.84867		100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.69880		100.67433				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 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
FRC125 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
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.74270		100.71670				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.91364		100.88165				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				100.88689		100.85584				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	22.45509	100.09221	22.40065				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.63474		100.61250				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				109.41470		109.44313				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				100.85378		100.82435				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				101.33386		101.31883				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				100.71468		100.69008				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				100.72254		100.69767				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.66067		100.63795				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.66409		100.64083				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				100.86777		100.83738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.65250		100.62965				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	66.37975	13.22500	66.35628				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				100.61541		100.59384				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.61617		100.59459				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.91658		100.88498				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.64401		100.62145				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.49500	104.48059	3.49500	104.44095				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.67181		100.64828				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.67181		100.64828				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				103.45675		103.43239				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.48577		100.46234				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				98.68901		98.66591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.63319		100.61101				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.61849		100.59683				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				101.99212		101.96525				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.72346		100.69812				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				101.51722		101.49541				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				101.97146		101.94488				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				102.10801		102.08227				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.82948		100.80043				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.65791		100.63486				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.84916		100.81990				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.61153		100.59011				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.66409		100.64083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.66409		100.64083				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 14/03/2016 Spot Bond				100.72535		100.70541				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190: On 02/04/2017 Spot Bond				100.40189		100.38067				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.42345		100.40109				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 08/04/2016 Spot Bond				100.45143		100.43166				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193: On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 08/04/2016 Spot Bond				100.26409		100.24363				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194: On 20/06/2024 Spot Bond				100.70112		100.67656				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 09/04/2016 Spot Bond				100.24441		100.22384				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196: On 09/04/2016 Spot Bond				100.43288		100.41308				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197: On 10/04/2016 Spot Bond				100.22171		100.20113				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198: On 10/04/2016 Spot Bond				100.22231		100.20167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.08184		100.06142				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				100.07385		100.05546				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				100.08184		100.06142				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.07353		100.05522				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				101.74105		101.71868				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.80366	8.75000	101.77972				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				100.61389		100.59198				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	10.18943	100.00000	10.16474				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	9.34095	100.00000	9.31832				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				95.56030		95.53844				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	11.70962	100.00000	11.68126				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.68724		100.66318				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	24.96137	100.00000	24.90024			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.66724		101.64555			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	9.88994	100.00000	9.86598			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	24.02335	100.00000	23.96515			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.66720		101.64551			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	23.99219	100.00000	23.93407			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.66311		101.64147			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.57921		101.55871			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.74384		101.72208			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 04/11/2017 Spot Bond				101.63725		101.61688			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			2.86000	131.05225	2.85000	131.08158			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.46606		101.44593			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				101.44670		101.42684			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.44670		101.42684			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.38690		101.36493			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.83217		100.81213			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.69042		100.67028			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.54174		100.51582			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				100.69880		100.67433			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				100.54086		100.51979			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.11969		100.09972			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.71311		100.68857			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				100.95870		100.93554			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				101.92031		101.89828			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.39000	127.05618	3.38000	127.08244			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.72563		100.70065			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.73267		100.70745			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.44000	126.68649	3.43000	126.71247			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			3.42000	126.83422	3.41000	126.86030			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			2.62000	131.79925	2.62000	131.75240			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			2.69000	141.04040	2.69000	103.48558		1,614,000,000,000.00	600,000,000	300,000,000	
Total FRC74 SPOT								1,614,000,000,000.00	600,000,000	300,000,000	
Total For FRC74								1,614,000,000,000.00	600,000,000	300,000,000	
FRC76 On 28/07/2017 Spot Bond				102.15458		102.12970			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.63480		100.61298			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.72097		100.69616			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				100.83666		100.80783			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				100.80698		100.77918			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.68183		100.65796				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.68107		100.65722				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				100.70095		100.68170				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	13.02075	100.00000	12.98920				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	57.80141	100.00000	57.66139				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	28.30559	100.00000	28.23702				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	39.87854	100.00000	39.75404				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	11.68719	100.00000	11.65887				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.57491		100.55793				0.00	5,000,000,000	1,000,000,000
Total FRJ16 SPOT										0.00	5,000,000,000	1,000,000,000
Total For FRJ16										0.00	5,000,000,000	1,000,000,000
FRJ17 On 04/04/2017 Spot Bond				101.03741		101.01735				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.14036		102.12016				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				99.79840		99.77828				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				98.50313		98.48647			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.66099		98.64526			0.00	0	200,000,000
Total FRJ21 SPOT									0.00	0	200,000,000
Total For FRJ21									0.00	0	200,000,000
FRJ25 On 09/03/2025 Spot Bond				101.41174		101.38775			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.20800	103.29711	2.20800	103.26165			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.52500	113.22537	2.53000	113.08786			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				99.99975		99.98127			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	99.94371	10.38000	99.91557			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	99.94371	10.38000	99.91557			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.66126		100.63634			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.66500	110.53158	2.67000	110.39741			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66500	209.65852	2.66500	209.58391			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			2.63500	111.10223	2.64000	110.96736			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.69500	208.79223	2.69500	208.71775			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.20391		102.17666			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.35000	115.12004	2.35000	115.07995			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.72500	109.40089	2.73000	109.26812			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.09800		53.95400			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				101.39785		101.38008			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.83000	107.45578	2.83500	107.32541			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81500	205.37050	2.81500	205.29658			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.86500	203.96504	2.86500	203.89137			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.28000	101.38809	2.28000	101.35300			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.89500	203.12743	2.89500	203.05389			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			3.10500	102.55756	3.11000	102.43326			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.05000	155.11036	3.05000	155.05354			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.55500	95.11844	3.56000	95.00337			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.04000	155.27469	3.04000	155.21786			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				101.32274		101.30411			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.10000	154.21545	3.10000	154.15769			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.40500	189.81665	3.40500	189.74749			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				95.91415		95.50365			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.48500	96.08535	3.49000	95.95434			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.45500	96.55697	3.46000	96.42435			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.26500	98.51248	3.27000	99.71229			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.91000	157.42955	2.91000	157.37247			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS138 On 07/12/2033 Spot Bond			3.17500	195.50974	3.17500	195.43749			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.21000	278.48037	2.23000	278.00036			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.10000	280.60542	2.12000	280.12201			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			2.82000	267.03841	2.84000	266.57673			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			2.52000	133.69190	2.51000	133.72329			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				101.80461		101.78402			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.05000	131.50490	2.04000	133.27288			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				100.02083		100.00000			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				100.30830		100.28616			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.70112		101.67992			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			2.50500	109.01548	2.51000	110.07498			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	30.91899	104.97509	30.84077			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	34.45244	101.07593	34.36818			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	27.94098	100.44759	27.87301			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	32.91068	100.76967	32.83041			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.18500	118.47231	2.18500	118.43169			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	116.50291	2.21000	116.46280			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				98.89704		98.89595			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			2.24000	116.20501	2.24000	116.16491			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				101.29881		101.27512			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			2.30000	350.64978	2.32000	350.04510			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				101.57388		101.55307			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				101.20131		101.17983			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			7.40500	103.41291	7.46000	103.33228			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.94500	104.01735	8.02500	103.83860			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			8.18000	108.36454	8.27000	108.11661			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.83000	102.21565	8.92500	101.85567		4,415,000,000,000.00	500,000,000	1,260,000,000	
Total FRX19 SPOT								4,415,000,000,000.00	500,000,000	1,260,000,000	
Total For FRX19								4,415,000,000,000.00	500,000,000	1,260,000,000	
FRX20 On 01/10/2020 Spot Bond			9.10000	101.20632	9.23000	100.65865			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			9.88500	91.75981	10.00500	91.15258		4,744,800,000,000.00	480,000,000	240,000,000	
Total FRX23 SPOT								4,744,800,000,000.00	480,000,000	240,000,000	
Total For FRX23								4,744,800,000,000.00	480,000,000	240,000,000	
FRX24 On 10/12/2024 Spot Bond			9.96500	105.89762	10.08500	105.12888			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			10.33500	97.38760	10.44500	96.67153		24,804,000,000,000.00	2,400,000,000	1,700,000,000	
Total FRX26 SPOT								24,804,000,000,000.00	2,400,000,000	1,700,000,000	
Total For FRX26								24,804,000,000,000.00	2,400,000,000	1,700,000,000	
FRX30 On 31/01/2030 Spot Bond			10.65000	98.02001	10.79000	97.02618			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			10.77000	94.42569	10.90500	93.46933			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			10.13000	82.20456	10.22500	81.45669			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.56813		100.54862			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.57599		100.55620			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				100.59557		100.57511			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.62694		100.60539			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.65046		100.62809			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.75223		100.72633			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.21476		101.19560			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.08133		101.06200			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.26032		101.24041			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.31092		101.29019			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.35307		101.33165			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/08/2038 Spot Bond				101.53845		101.51399			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	59.50848	100.00000	59.36432			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	9.98387	100.00000	9.95968			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	1.67501	100.00000	1.67096			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	0.28102	100.00000	0.28034			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.26071	100.00000	9.23828			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	1.55369	100.00000	1.54993			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	0.26067	100.00000	0.26003			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.19391		100.08887				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			9.25500	102.94981	9.33500	102.79892				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.88408		101.86369				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.17121		101.15027				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.18659		101.16538				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.28656		101.26356				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.40943		101.38421				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				101.48612		101.45952			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				101.25991		101.24216			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	10.67215	100.00000	10.64630			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.03999	100.00000	21.98660			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.11820	100.00000	12.08884			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	9.90016	100.00000	9.86925			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				99.87836		99.85812			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				99.87362		99.85258			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				99.86771		99.84570			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				99.85951		99.83614			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				101.81274		101.79391			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				100.12461		100.01978			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				101.41877		101.39928			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.84343		100.82258			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.34795		101.32624			0.00	500,000,000	500,000,000
Total GRT07 SPOT									0.00	500,000,000	500,000,000
Total For GRT07									0.00	500,000,000	500,000,000
GRT08 On 24/06/2019 Spot Bond				100.56620		100.54525			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.90766		100.88584			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				99.73863		99.71432			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	11.20507	100.00000	11.17792			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.75946		100.73857				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				101.62673		101.60654				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				101.64589		101.62545				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				101.33089		101.31315				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.49007		100.47192				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										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			100.00000		0.00000	100.00000				0.00	43,980,000,000	31,990,000,000
Total HMS1B8 SPOT										0.00	43,980,000,000	31,990,000,000
Total For HMS1B8										0.00	43,980,000,000	31,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2015 Spot Bond			7.51442	99.95884	7.51442	99.97941			60,115,360,000,000.00	8,000,000,000	4,000,000,000
Total HMS1B9 SPOT									30,115,360,000,000.00	8,000,000,000	4,000,000,000
Total For HMS1B9									30,115,360,000,000.00	8,000,000,000	4,000,000,000
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				100.00000	0.00000	100.00000			0.00	9,000,000,000	3,000,000,000
Total HMS1C4 SPOT									0.00	9,000,000,000	3,000,000,000
Total For HMS1C4									0.00	9,000,000,000	3,000,000,000
HMS1C On 19/07/2015 Spot Bond			8.51438	99.95337	8.51438	99.97668			76,629,420,000,000.00	9,000,000,000	3,000,000,000
Total HMS1C5 SPOT									76,629,420,000,000.00	9,000,000,000	3,000,000,000
Total For HMS1C5									76,629,420,000,000.00	9,000,000,000	3,000,000,000
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				100.00000	0.00000	100.00000			0.00	2,200,000,000	2,200,000,000
Total HMS1D4 SPOT									0.00	2,200,000,000	2,200,000,000
Total For HMS1D4									0.00	2,200,000,000	2,200,000,000
HMS1D On 19/07/2015 Spot Bond			8.96455	99.95091	8.96455	99.97544			48,408,570,000,000.00	5,400,000,000	1,800,000,000
Total HMS1D5 SPOT									48,408,570,000,000.00	5,400,000,000	1,800,000,000
Total For HMS1D5									48,408,570,000,000.00	5,400,000,000	1,800,000,000
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				100.00000	0.00000	100.00000			0.00	3,008,000,000	2,880,000,000
Total HMS1E4 SPOT									0.00	3,008,000,000	2,880,000,000
Total For HMS1E4									0.00	3,008,000,000	2,880,000,000
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.07992		100.05999			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF03 On 15/04/2016 Spot Bond				100.14465		100.03670				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.57789		101.55616				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	111.04600	10.00000	111.01700				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			9.13500	105.27768	9.21500	105.13572				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.52161		101.49744				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.42898		101.40632				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			8.34500	105.41096	8.43000	109.89527				0.00	0	1,484,600,000
Total HWAY20 SPOT										0.00	0	1,484,600,000
Total For HWAY20										0.00	0	1,484,600,000
HWAY2 On 07/12/2023 Spot Bond			1.98000	282.94570	2.00000	282.45857				0.00	0	2,400,000,000
Total HWAY23 SPOT										0.00	0	2,400,000,000
Total For HWAY23										0.00	0	2,400,000,000
HWAY2 On 07/12/2024 Spot Bond			1.96000	289.90146	1.98000	289.36264				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			9.60000	96.71718	9.70000	100.46333				0.00	0	1,803,500,000
Total HWAY34 SPOT										0.00	0	1,803,500,000
Total For HWAY34										0.00	0	1,803,500,000
HWAY3 On 31/07/2035 Spot Bond			9.64000	96.31902	9.74000	100.05554				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	34.48027	100.00000	34.39674				0.00	0	0
Total HWF02U SPOT										0.00	0	0
Total For HWF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF04 On 09/10/2015 Spot Bond			100.00000	83.25117	100.00000	83.06451			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	38.02170	100.00000	37.92960		80,000,000,000,000.00		800,000,000	0
Total HWF05U SPOT								80,000,000,000,000.00		800,000,000	0
Total For HWF05U								80,000,000,000,000.00		800,000,000	0
HWF06 On 20/11/2016 Spot Bond			100.00000	38.08543	100.00000	37.99317			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	111.04600	10.00000	111.01700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.60000	121.57619	1.60000	122.71048		1,600,000,000,000.00		1,000,000,000	37,825,591,900
Total I2025 SPOT								1,600,000,000,000.00		1,000,000,000	37,825,591,900
Total For I2025								1,600,000,000,000.00		1,000,000,000	37,825,591,900
I2033 On 28/02/2033 Spot Bond			1.87000	100.97440	1.87000	100.94065			0.00	0	0
Total I2033 SPOT									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Spot Bond			1.90500	124.82725	1.91000	125.99503		38,671,500,000,000.00		20,300,000,000	126,717,627,800
Total I2038 SPOT								38,671,500,000,000.00		20,300,000,000	126,717,627,800
Total For I2038								38,671,500,000,000.00		20,300,000,000	126,717,627,800
I2046 On 31/03/2046 Spot Bond			2.06000	122.63804	2.06000	122.59640		2,472,000,000,000.00		1,200,000,000	69,601,227,300
Total I2046 SPOT								2,472,000,000,000.00		1,200,000,000	69,601,227,300
Total For I2046								2,472,000,000,000.00		1,200,000,000	69,601,227,300
I2050 On 31/12/2050 Spot Bond			2.02000	131.77458	2.02000	131.73000		6,100,400,000,000.00		3,020,000,000	98,891,702,300
Total I2050 SPOT								6,100,400,000,000.00		3,020,000,000	98,891,702,300
Total For I2050								6,100,400,000,000.00		3,020,000,000	98,891,702,300
IBL21 On 15/03/2016 Spot Bond			8.13500	104.14422	8.19000	104.08687			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			8.00500	108.11406	8.08500	107.89754			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			7.95500	103.80393	8.01000	103.72551			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				101.61591		101.59586				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			1.46000	132.44486	1.46000	134.03193				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.12000	135.08662	2.11000	136.90987				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				100.95379		100.93340				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.12500	104.13715	8.20500	103.92204				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.37337		101.35310				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				101.37808		101.35899				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700				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			8.76000	98.44027	8.85000	98.15994				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	93.11566	9.27500	92.79997				0.00	0	2,340,000,000
Total IBL46 SPOT										0.00	0	2,340,000,000
Total For IBL46										0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.66244		100.64291				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			8.73500	98.88248	8.81500	98.67444				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.24000	103.68842	9.32500	103.32814			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				99.74427		101.50339			0.00	0	500,000,000
Total IBL52 SPOT									0.00	0	500,000,000
Total For IBL52									0.00	0	500,000,000
IBL53 On 31/07/2018 Spot Bond				98.88384		100.69257			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.58000	99.48319	7.63500	103.02613			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			8.54000	98.65461	8.63000	102.44256			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				101.80905		101.78771			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.33778		101.31890			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			7.77500	104.78687	7.85500	104.64807			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			8.50000	106.05566	8.59000	105.75529			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			9.60500	108.08726	9.70500	107.47163			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				100.41992		100.39983			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				99.94615		99.92812			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				99.75974		99.74110				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.84972		99.83077				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				99.84643		99.82708				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.80582		100.78532				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.85000	131.12903	2.84000	131.15841				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.45509		100.43434				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01049	100.00000	0.01047				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				100.04194		100.02427				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				99.98136		99.96278				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.23000	98.38678	9.33000	97.96339				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				101.18088		101.16096				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				101.09025		101.06972			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			9.89500	99.40805	10.00500	98.73293			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	99.86367	5.00000	102.34630			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.26277	5.00000	101.24911			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	101.39802	4.00000	101.38711			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.03331	4.00000	101.02238			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	58.83327	100.00000	58.69074			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	58.71517	100.00000	58.57293			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	58.71517	100.00000	58.57293			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	105.96231	9.20000	105.93627			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				101.51858		101.49526			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.97841	100.00000	7.95908			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond				101.80658		101.77941			0.00	0	0
Total IN09 SPOT												0.00	0	0
Total For IN09												0.00	0	0
IN269U	On	25/07/2017	Spot Bond			100.00000	16.61346	100.00000	16.57277			0.00	0	0
Total IN269U SPOT												0.00	0	0
Total For IN269U												0.00	0	0
IN272U	On	10/11/2017	Spot Bond			100.00000	23.27802	100.00000	23.22163			0.00	0	0
Total IN272U SPOT												0.00	0	0
Total For IN272U												0.00	0	0
IN276U	On	30/06/2021	Spot Bond			100.00000	1.69984	100.00000	1.69659			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	8.97171	100.00000	8.94996			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	10.80472	100.00000	10.77854			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	10.83878	100.00000	10.81253			0.00	0	0
Total IN286U SPOT												0.00	0	0
Total For IN286U												0.00	0	0
IN289U	On	30/06/2025	Spot Bond			100.00000	8.63204	100.00000	8.61293			0.00	0	0
Total IN289U SPOT												0.00	0	0
Total For IN289U												0.00	0	0
IN290U	On	31/12/2016	Spot Bond			100.00000	39.76282	100.00000	39.66649			0.00	0	0
Total IN290U SPOT												0.00	0	0
Total For IN290U												0.00	0	0
IN294U	On	13/08/2015	Spot Bond			100.00000	94.07216	100.00000	93.83033			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	92.63959	100.00000	92.40506			0.00	0	0
Total IN295U SPOT												0.00	0	0
Total For IN295U												0.00	0	0
IN306U	On	24/06/2020	Spot Bond			100.00000	11.45162	100.00000	11.41381			0.00	0	0
Total IN306U SPOT												0.00	0	0
Total For IN306U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN307U On 30/09/2015 Spot Bond			100.00000	94.02901	100.00000	93.33251				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	94.12387	100.00000	93.42665				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	94.11230	100.00000	93.41517				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	81.84698	100.00000	99.63503				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	94.70907	100.00000	94.39230				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	92.87532	100.00000	92.63959				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.40000	99.91241	6.40000	99.89491				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			6.40000	99.79003	6.40000	99.77257				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			6.40000	99.54618	6.40000	99.52881				0.00	0	0
Total INA533 SPOT										0.00	0	0
Total For INA533										0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.42023	6.45000	99.40277				0.00	0	0
Total INA534 SPOT										0.00	0	0
Total For INA534										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA538 On 08/09/2015 Spot Bond			6.45000	99.05477	6.45000	99.03744			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.60000	98.41617	6.60000	98.39866			0.00	0	0
Total INA543 SPOT									0.00	0	0
Total For INA543									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.84862	101.21447	10.86034	101.17967			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.84862	100.69364	10.86034	100.65902			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.69647		100.67244			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.68358		100.66002			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	101.92327	6.50000	101.90545			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.69110		100.66689			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.72610		100.70562			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				100.15385		100.13459			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	111.04600	10.00000	111.01700			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/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
ING228 On 22/09/2018 Spot Bond				100.66387		100.64061			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				104.76567		104.74362			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.06731		99.04902			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				98.93325		98.91486			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	81.47321	100.00000	81.29176			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.49030		100.47144			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0
ING310 On 15/10/2015 Spot Bond			100.00000	83.58500	100.00000	80.75221			0.00	0	0
Total ING310 SPOT									0.00	0	0
Total For ING310									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				101.31610		101.29521			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.99583		101.96769			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0
Total IP275U SPOT									0.00	0	0
Total For IP275U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700			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				100.16945		100.14785			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03 On 13/04/2017 Spot Bond				100.17159		100.14972			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			8.64500	102.60134	8.70000	102.49062			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				100.41778		100.39685			0.00	0	500,000,000
Total IPF07 SPOT									0.00	0	500,000,000
Total For IPF07									0.00	0	500,000,000
IPF08 On 01/07/2018 Spot Bond				100.42754		100.40612			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.43407		100.41233			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				100.12281		100.01822			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				100.12903		100.02350			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				100.12531		100.02035			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.58000	100.63233	9.68000	100.17111			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.65736		100.63727			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			8.69500	105.15165	8.77500	104.96866		704,295,000,000.00		81,000,000	1,390,500,000
Total IPL6 SPOT								704,295,000,000.00		81,000,000	1,390,500,000
Total For IPL6								704,295,000,000.00		81,000,000	1,390,500,000
IPL7 On 05/04/2018 Spot Bond				100.31919		100.29791			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8	On	10/10/2020	Spot Bond				100.23838		100.21625			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				100.60457		100.58497			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV015	On	20/09/2022	Spot Bond				101.97534		101.95219			0.00	0	0
Total IV015 SPOT												0.00	0	0
Total For IV015												0.00	0	0
IV016	On	06/12/2021	Spot Bond				101.05266		101.02845			0.00	0	0
Total IV016 SPOT												0.00	0	0
Total For IV016												0.00	0	0
IV017	On	31/01/2022	Spot Bond			2.92000	129.78228	2.91000	131.54268			0.00	0	0
Total IV017 SPOT												0.00	0	0
Total For IV017												0.00	0	0
IV019	On	31/03/2028	Spot Bond			3.60000	151.94350	3.60000	151.88560			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0
IV022	On	02/04/2022	Spot Bond				100.45298		100.42905			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				100.19087		100.16675			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				100.04578		100.02306			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				100.92708		100.90345			0.00	0	0
Total IV025 SPOT												0.00	0	0
Total For IV025												0.00	0	0
IV026	On	27/09/2024	Spot Bond				98.45639		98.43426			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			3.60000	109.64810	3.60000	110.77962			0.00	0	0
Total IV030 SPOT												0.00	0	0
Total For IV030												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.60000	109.64810	3.60000	110.77962				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.00038		100.97557				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.30516		101.28057				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.05421	100.00000	9.01440				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.30000	111.13538	10.39000	110.88116				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.54870		101.52331				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.70000	144.84986	3.70000	144.79427				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333				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	94.07216	100.00000	93.83033				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	92.40506	100.00000	92.17172				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.40000	99.91241	6.40000	99.92991				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			6.40000	99.85992	6.40000	99.85992				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA531 On 30/07/2015 Spot Bond			6.40000	99.49408	6.40000	99.49408				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	98.76089	6.45000	98.76089				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.45000	98.64038	6.45000	98.64038				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.45000	98.52017	6.45000	98.52017				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.87365	6.60000	98.85598				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.60000	98.50382	6.60000	98.48628				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.60000	98.38116	100.00000	80.75221		217,800,000,000,000.00		33,000,000,000	33,000,000,000	
Total IVA543 SPOT								17,800,000,000,000.00		33,000,000,000	33,000,000,000	
Total For IVA543								17,800,000,000,000.00		33,000,000,000	33,000,000,000	
IVA544 On 22/10/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										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				99.89502		99.87737				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	111.04600	10.00000	111.01700				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				101.83193		101.81360				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC007 On 04/04/2016 Spot Bond				100.30509		100.28476			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.20980		101.19073			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.34239		101.32038			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				101.04727		101.02671			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				100.17032		100.14875			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				100.17140		100.14969			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				100.17355		100.15157			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				100.16386		100.14310			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				100.01954		100.00000			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				99.84219		99.82229			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.68192		100.66063			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.37017		101.35015			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC025 On 26/02/2016 Spot Bond				101.07842		101.05957			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.06776		101.04910			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.39390		100.37190			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				99.94330		99.92433			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.63432		100.61452			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.44825		100.42680			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.45957		100.43758			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.45956		100.43757			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			9.10000	100.74707	9.19000	100.42655			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	12.97150	100.00000	12.94295			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.18656	100.00000	11.11075			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				100.00000	0.00000	100.00000			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.25000	100.37744	9.35000	99.89907			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				99.83879		99.81849			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.39240		101.37240			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				100.71025		100.69070			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				105.36959		105.35027			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				99.94568		99.92751			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.86887		100.85013			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			6.87000	101.86112	6.93000	101.82603			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.69963		101.67782			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.34808		101.32637			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				101.05729		101.03558			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				101.72643		101.70493			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC052 On 10/02/2016 Spot Bond				101.45446		101.43449			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.58967		101.56776			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.98585		100.96565			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.56042		100.53791			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				99.84756		99.82834			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.39331		100.37134			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.86287		100.84259			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.45014		100.42758			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				99.75616		102.08631			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				99.81540		99.79472			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				99.98610		99.88030			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	59.36432	100.00000	59.22051			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.93339		100.82728			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				100.95807		100.93667			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.81216		100.78980			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.94937		100.92693			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	97.58713	100.00000	97.32620			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				103.37841		103.35343			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				102.02088		101.99555			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			8.44500	141.15012	8.55500	140.07633			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.54677		100.52652			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.77242		100.75179			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.99353		100.97373			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.60005		100.57959			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.16686		100.14569				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	99.42229	10.27500	99.10628				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	103.89815	9.71000	103.87094				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				99.80120		101.71696				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			8.72500	101.38486	8.80500	101.21456				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			8.85500	99.39116	8.93500	99.18233				0.00	0	700,000,000
Total LGL03 SPOT										0.00	0	700,000,000
Total For LGL03										0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.86000	101.24197	9.94500	100.88850				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.92689		100.90326				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				101.09992		101.06949				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.89000	102.14828	7.95000	102.10312				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.19688		101.16372				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				101.70077		101.67117				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFA1 On 17/11/2025 Spot Bond				101.32775		101.30675			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				101.39337		101.37045			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.49385		101.46927			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				101.32004		101.30054			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.68267		100.66341			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.84483		99.82759			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				99.63318		99.61571			0.00	0	0
Total MAQ071 SPOT									0.00	0	0
Total For MAQ071									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.09398		99.07621			0.00	0	0
Total MAQ072 SPOT									0.00	0	0
Total For MAQ072									0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				98.59162		98.57401			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.57268		102.55373			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				102.59170		102.57261			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.31788		100.30201			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.33783		100.32107			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.56901		100.54157			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 05/09/2015 Spot Bond				99.19610		99.17862			0.00	0	0
Total MBC024 SPOT									0.00	0	0
Total For MBC024									0.00	0	0
MBC02 On 07/10/2015 Spot Bond				98.63335		98.61583			0.00	0	0
Total MBC025 SPOT									0.00	0	0
Total For MBC025									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.45540		100.43595			0.00	0	500,000,000
Total MBF029 SPOT									0.00	0	500,000,000
Total For MBF029									0.00	0	500,000,000
MBF03 On 01/10/2017 Spot Bond				101.11862		101.09834			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.52063		100.50123			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.95522		100.93625			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				101.20766		101.18852			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.15177		100.13429			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 06/08/2015 Spot Bond				101.41758		101.39954			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				101.45025		101.43149			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 07/08/2017 Spot Bond				101.48305		101.46385				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.81748		100.79817				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				100.15332		100.13413				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.16514		100.14408				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	54.93102	100.00000	54.79795				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	27.27663	100.00000	27.21055				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	22.58172	100.00000	22.52641				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	22.65607	100.00000	22.60058				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.47288	100.00000	23.41601				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	24.55268	100.00000	24.49320				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				99.84966		99.83070				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			8.76000	103.20641	8.85000	102.89912				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.78000	102.72708	8.87000	102.42095			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.15803		102.13680			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				100.31168		100.29084			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				100.32505		100.30331			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			7.94000	103.22566	8.02000	103.11247			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			8.75000	102.12588	8.84000	101.83593			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			9.50500	102.82191	9.60500	102.31553			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.57204		100.55239			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.59166		100.57133			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	103.27400	9.62500	102.95428			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			7.04000	103.13602	7.10000	103.10678		4,928,000,000,000.00		700,000,000	3,170,000,000
Total MGL01 SPOT								4,928,000,000,000.00		700,000,000	3,170,000,000
Total For MGL01								4,928,000,000,000.00		700,000,000	3,170,000,000
MIIL02 On 31/05/2017 Spot Bond			8.86500	101.07055	8.94500	100.91198			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MIP4C On 13/01/2016 Spot Bond				100.14862		100.13001				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.15687		100.13726				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	71.04528	100.00000	70.78117				0.00	0	0
Total MIP4U SPOT										0.00	0	0
Total For MIP4U										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.71295		100.69211				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			9.38000	106.37631	9.48000	105.91116				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				100.39150		100.36954				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	36.19413	100.00000	36.10644				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.56500	101.02957	8.64500	100.87136				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.55500	103.02740	8.63500	102.85843				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.53897	100.89771	7.52056				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.63525	100.61875	7.61665				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.79553		100.77628			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.85167		100.83105			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.86289		100.84199			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.98490		100.96105			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				101.08642		101.06011			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.43918	100.00000	11.41147			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.24695	100.00000	12.21728			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			9.70500	93.93711	9.80500	93.42317			0.00	0	1,000,000,000
Total NAM01 SPOT									0.00	0	1,000,000,000
Total For NAM01									0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.33000	101.59534	9.43000	101.17947			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.66000	99.20855	7.71500	99.13558			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.22000	100.04265	9.30500	99.66845			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.83000	105.54861	8.93000	105.07980			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.30500	105.74440	9.40500	105.12467			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				102.06857		102.04968			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.19000	101.09669	9.29000	100.62219		2,205,600,000,000.00		240,000,000	120,000,000
Total NBK14A SPOT								2,205,600,000,000.00		240,000,000	120,000,000
Total For NBK14A								2,205,600,000,000.00		240,000,000	120,000,000
NBK14 On 27/08/2015 Spot Bond				101.10699		101.08838			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.43000	100.79358	9.53000	100.29742			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				102.15345		102.13418			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.04500	100.47066	10.15500	99.79660			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.03977		100.02235			0.00	0	600,000,000
Total NBK16B SPOT									0.00	0	600,000,000
Total For NBK16B									0.00	0	600,000,000
NBK17I On 22/04/2026 Spot Bond			10.22500	100.64652	10.33500	99.92310			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				101.12385		101.10541			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.17000	101.59135	9.25500	101.23850			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.36623		100.34674			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.58000	101.59143	9.68000	101.07105			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.04098		100.02102			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.29500	101.80880	10.40500	101.07250			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.52006		100.49980			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				101.40151		101.38138			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.42416		101.40431			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.46232		101.44192			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				101.50264		101.48198			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.56708		101.54517			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				99.97873		99.95773			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.02468		101.00451			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.79000	104.18961	6.85000	104.16076		502,460,000,000,000.00	74,000,000,000	41,180,000,000	
Total NBK2A SPOT								12,460,000,000,000.00	74,000,000,000	41,180,000,000	
Total For NBK2A								12,460,000,000,000.00	74,000,000,000	41,180,000,000	
NBK2B On 15/09/2015 Spot Bond				101.03234		101.01313			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			8.83000	112.83464	8.92000	112.48556			0.00	0	3,060,000,000
Total NBK3A SPOT									0.00	0	3,060,000,000
Total For NBK3A									0.00	0	3,060,000,000
NBK4 On 28/10/2024 Spot Bond			10.62000	39.22907	10.73000	38.85839			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				100.02079		99.99977			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			7.70500	104.09904	7.76000	104.04160			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.57279		100.55243			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				97.56079		100.00000			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6: On 02/12/2015 Spot Bond				101.02623		101.00564			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6: On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				99.88053		99.86046			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				99.83892		99.81862			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				94.05743		100.00000			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				101.47607		101.45445			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.61714		100.59593			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				100.58576		100.56564			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				100.86801		100.84626			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.56651		100.54705			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.55033		100.53103			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.54994		100.53066			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 31/01/2017 Spot Bond				99.81248		101.62396			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.63319		100.61101			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			9.79000	108.53958	9.90000	107.85990			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.62933		100.60728			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			9.82500	107.43675	9.93500	106.73912			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.63319		100.61101			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				100.56971		100.54974			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.62716		100.00000			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.63938		100.61697			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.64710		100.62443			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				101.02585		101.00458			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				100.25743		100.23578			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond				100.32949		100.30746				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.39000	104.04817	7.45000	104.01738				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				99.86292		99.83990				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				100.01673		99.99337				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			9.96000	105.98992	10.05000	105.43645				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.92723		98.90364				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				102.25667		102.23275				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				100.11949		100.09558				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.54113		100.51503				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.09000	101.37124	11.17500	101.02366				0.00	0	1,500,000,000
Total NED20 SPOT										0.00	0	1,500,000,000
Total For NED20										0.00	0	1,500,000,000
NED9 On 06/07/2017 Spot Bond				100.27683		100.25831				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	118.20434	9.44500	118.17471				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				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				101.30665		101.28175			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	111.04600	10.00000	111.01700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.11000	172.35164	2.13000	172.24641			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.46000	114.04646	2.46000	114.00641			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	188.11122	3.45000	188.04613			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			2.85000	110.29636	2.85000	110.25308			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	142.48986	3.19000	142.43710			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	154.21545	3.10000	154.15769			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	102.96558	8.67500	102.59569			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.22000	106.39313	9.30500	106.02928			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				101.34131		101.32174			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				101.15469		101.13585			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.19556		101.17602			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.17106		101.15194			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.24291		101.22258			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.42000	107.80063	9.50500	107.33335			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.22005		101.20010			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.20372		101.18405			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.31300		101.29148			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.62000	106.41460	9.70500	106.05275			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.23638		101.21616			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.24455		101.22419			0.00	0	300,000,000
Total NQ1C16 SPOT									0.00	0	300,000,000
Total For NQ1C16									0.00	0	300,000,000
NQ1C1 On 22/05/2052 Spot Bond				101.38314		101.36044			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.54614		101.52068				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.44676		101.42299				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.26903		101.24826				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			8.55000	112.29427	8.64000	111.99343				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.28000	118.16020	9.38000	117.56009				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.00500	176.58192	2.02500	176.28817				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			10.19500	116.49456	10.30500	115.58901				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				102.02497		102.00518				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				99.89502		99.87737				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				100.64307		100.62175				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.96928		100.94910				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.00227		101.13573				0.00	2,000,000,000	1,000,000,000
Total NTC18 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NTC18										0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				101.31346		101.28949			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				101.62563		101.59493			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.63594	100.00000	18.59079			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	81.59840	100.00000	81.41907			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.88000	102.56538	6.94000	102.53002			0.00	0	500,000,000
Total OML01 SPOT									0.00	0	500,000,000
Total For OML01									0.00	0	500,000,000
OML02 On 21/11/2024 Spot Bond				101.22544		101.20289			0.00	0	3,000,000,000
Total OML02 SPOT									0.00	0	3,000,000,000
Total For OML02									0.00	0	3,000,000,000
OML03 On 27/11/2024 Spot Bond			9.74000	99.67303	9.82500	99.35490			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				100.92995		100.90654			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			9.91000	102.71322	10.01000	102.32157			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			10.48500	102.67117	10.58500	102.17505			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			11.04500	103.13240	11.15500	102.46353			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
OTCA2U On 31/07/2016 Spot Bond			100.00000	39.97848	100.00000	39.88163			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET0 On 13/09/2015 Spot Bond				100.32000		100.31000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700			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				102.79103		102.77123			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.87210		100.85213			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				101.49381		101.47424			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				101.37473		101.35412			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.54384		100.52371			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				99.88031		99.85925			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				99.98198		101.87280			0.00	300,000,000	300,000,000
Total PPC003 SPOT									0.00	300,000,000	300,000,000
Total For PPC003									0.00	300,000,000	300,000,000
PPC00 On 30/06/2021 Spot Bond			9.48000	102.24799	9.58000	101.77194			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				101.65522		101.63644			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				101.70115		101.68181			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				101.72182		101.70223			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				101.76775		101.74759			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.96520		101.94265			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				102.01112		101.98801			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				99.78746		101.83229			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			7.86500	44.76796	7.97500	44.26772			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			5.89000	105.79397	5.95000	105.76723		392,666,274,000.00	66,666,600	176,936,666,600	
Total R158 SPOT								392,666,274,000.00	66,666,600	176,936,666,600	
Total For R158								392,666,274,000.00	66,666,600	176,936,666,600	
R158P On 15/09/2015 Spot Bond			6.53500	99.00732	6.59000	98.98136		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			6.63500	112.16819	6.69000	112.08465		201,540,115,500,000.00	30,375,300,000	160,676,440,800	
Total R159 SPOT								201,540,115,500,000.00	30,375,300,000	160,676,440,800	
Total For R159								201,540,115,500,000.00	30,375,300,000	160,676,440,800	
R159P On 15/09/2016 Spot Bond			6.46500	92.93132	6.52000	92.85811		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			8.04500	118.96283	8.15500	118.03192		423,275,031,500,000.00	1,171,320,700,000	1,652,330,944,500	
Total R186 SPOT								423,275,031,500,000.00	1,171,320,700,000	1,652,330,944,500	
Total For R186								423,275,031,500,000.00	1,171,320,700,000	1,652,330,944,500	
R187P On 21/12/2026 Spot Bond			7.78500	41.81019	7.89500	41.29918		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P On 21/12/2027 Spot Bond			7.70500	39.10816	7.81500	38.58919			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			1.60000	290.51131	1.62000	290.01213		1,104,960,000,000.00	690,600,000	15,922,194,500	
Total R197 SPOT								1,104,960,000,000.00	690,600,000	15,922,194,500	
Total For R197								1,104,960,000,000.00	690,600,000	15,922,194,500	
R202 On 07/12/2033 Spot Bond			1.86500	234.45810	1.86500	234.37972		851,417,446,500.00	456,524,100	191,321,215,900	
Total R202 SPOT								851,417,446,500.00	456,524,100	191,321,215,900	
Total For R202								851,417,446,500.00	456,524,100	191,321,215,900	
R2023 On 28/02/2023 Spot Bond			7.90500	102.12452	8.00500	101.54393		074,055,512,000,000.00	135,870,400,000	393,191,192,100	
Total R2023 SPOT								74,055,512,000,000.00	135,870,400,000	393,191,192,100	
Total For R2023								74,055,512,000,000.00	135,870,400,000	393,191,192,100	
R203 On 15/09/2017 Spot Bond			7.00500	105.30227	7.08500	105.12262		164,670,917,500,000.00	737,283,500,000	733,403,647,600	
Total R203 SPOT								164,670,917,500,000.00	737,283,500,000	733,403,647,600	
Total For R203								164,670,917,500,000.00	737,283,500,000	733,403,647,600	
R2030 On 31/01/2030 Spot Bond			8.49000	95.73692	8.59000	98.90715		736,578,560,000,000.00	204,544,000,000	770,603,429,000	
Total R2030 SPOT								736,578,560,000,000.00	204,544,000,000	770,603,429,000	
Total For R2030								736,578,560,000,000.00	204,544,000,000	770,603,429,000	
R2032 On 31/03/2032 Spot Bond			8.57500	99.64698	8.68000	98.72617		955,559,412,500,000.00	111,435,500,000	454,602,278,900	
Total R2032 SPOT								955,559,412,500,000.00	111,435,500,000	454,602,278,900	
Total For R2032								955,559,412,500,000.00	111,435,500,000	454,602,278,900	
R2035 On 28/02/2035 Spot Bond			8.88000	100.34032	8.88000	100.24351		439,560,000,000,000.00	49,500,000,000	52,500,000,000	
Total R2035 SPOT								439,560,000,000,000.00	49,500,000,000	52,500,000,000	
Total For R2035								439,560,000,000,000.00	49,500,000,000	52,500,000,000	
R2037 On 31/01/2037 Spot Bond			8.71500	97.69664	8.81500	100.97080		318,467,887,500,000.00	36,542,500,000	516,642,797,500	
Total R2037 SPOT								318,467,887,500,000.00	36,542,500,000	516,642,797,500	
Total For R2037								318,467,887,500,000.00	36,542,500,000	516,642,797,500	
R204 On 21/12/2018 Spot Bond			7.33000	102.63968	7.42000	102.34854		020,775,096,000,000.00	412,111,200,000	726,043,120,200	
Total R204 SPOT								20,775,096,000,000.00	412,111,200,000	726,043,120,200	
Total For R204								20,775,096,000,000.00	412,111,200,000	726,043,120,200	
R2044 On 31/01/2044 Spot Bond			8.75500	99.71155	8.85000	103.06924		652,847,217,500,000.00	74,568,500,000	366,144,806,800	
Total R2044 SPOT								652,847,217,500,000.00	74,568,500,000	366,144,806,800	
Total For R2044								652,847,217,500,000.00	74,568,500,000	366,144,806,800	
R2048 On 28/02/2048 Spot Bond			8.75000	103.38385	8.84500	102.34941		194,801,250,000,000.00	22,263,000,000	486,641,007,400	
Total R2048 SPOT								194,801,250,000,000.00	22,263,000,000	486,641,007,400	
Total For R2048								194,801,250,000,000.00	22,263,000,000	486,641,007,400	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.54000	99.02992	7.62500	98.69419			041,749,100,000,000.00	403,415,000,000	754,386,890,600
Total R207 SPOT												11,749,100,000,000.00	403,415,000,000	754,386,890,600
Total For R207												11,749,100,000,000.00	403,415,000,000	754,386,890,600
R208	On	31/03/2021	Spot Bond			7.68000	97.82534	7.78000	97.36355			813,136,025,600,000.00	236,085,420,000	646,560,227,000
Total R208 SPOT												13,136,025,600,000.00	236,085,420,000	646,560,227,000
Total For R208												13,136,025,600,000.00	236,085,420,000	646,560,227,000
R209	On	31/03/2036	Spot Bond			8.65000	78.96108	8.75000	78.16273			001,929,735,000,000.00	347,043,900,000	817,750,286,700
Total R209 SPOT												11,929,735,000,000.00	347,043,900,000	817,750,286,700
Total For R209												11,929,735,000,000.00	347,043,900,000	817,750,286,700
R210	On	31/03/2028	Spot Bond			1.70000	179.23606	1.70000	179.17693			10,194,249,580,000.00	5,996,617,400	35,878,762,100
Total R210 SPOT												10,194,249,580,000.00	5,996,617,400	35,878,762,100
Total For R210												10,194,249,580,000.00	5,996,617,400	35,878,762,100
R211	On	31/01/2017	Spot Bond			0.76000	133.84385	0.76000	135.43338			0.00	0	78,392,457,200
Total R211 SPOT												0.00	0	78,392,457,200
Total For R211												0.00	0	78,392,457,200
R212	On	31/01/2022	Spot Bond			1.55000	139.77521	1.54000	141.60252			13,407,500,000,000.00	8,650,000,000	136,154,208,300
Total R212 SPOT												13,407,500,000,000.00	8,650,000,000	136,154,208,300
Total For R212												13,407,500,000,000.00	8,650,000,000	136,154,208,300
R213	On	28/02/2031	Spot Bond			8.51000	89.79432	8.61500	88.96457			534,462,040,000,000.00	62,804,000,000	642,883,539,100
Total R213 SPOT												14,462,040,000,000.00	62,804,000,000	642,883,539,100
Total For R213												14,462,040,000,000.00	62,804,000,000	642,883,539,100
R214	On	28/02/2041	Spot Bond			8.68000	80.24853	8.77500	79.44334			709,827,442,268,000.00	81,777,355,100	737,647,578,200
Total R214 SPOT												19,827,442,268,000.00	81,777,355,100	737,647,578,200
Total For R214												19,827,442,268,000.00	81,777,355,100	737,647,578,200
R228C	On	15/09/2015	Spot Bond			6.53500	99.00732	6.59000	98.98136			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			6.45500	95.94139	6.51000	95.89136			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			6.46500	92.93132	6.52000	92.85811			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R328C	On	21/12/2015	Spot Bond			6.47500	97.35754	6.53000	97.31875			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.45500	94.33454	6.51000	94.27191			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			6.51500	91.30980	6.57000	91.22476			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			6.98000	87.66956	7.06000	87.52310			0.00	0	0
Total R331C SPOT									0.00	0	0
Total For R331C									0.00	0	0
R332C On 21/12/2017 Spot Bond			7.03000	84.61417	7.11000	84.44011			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			7.33500	81.04171	7.42500	80.82061			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			7.31500	78.22623	7.40500	77.97898			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			7.29500	75.52313	7.38500	75.25177			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			7.28500	72.89643	7.37500	72.60299			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	69.62095	7.58500	69.32695			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	67.17466	7.56500	66.86360			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			7.60000	64.31127	7.70000	63.93254			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			7.57000	62.07194	7.67000	61.67668			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.54000	59.92793	7.64000	59.51764				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			7.51000	57.87472	7.61000	57.45079				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			7.47000	55.95073	7.57000	55.51411				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.43000	54.11159	7.53000	53.66343				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			7.98500	49.74517	8.09500	49.26755				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			7.94500	48.00896	8.05500	47.52284				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			7.90500	46.35121	8.01500	45.85758				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			7.86500	44.76796	7.97500	44.26772				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			7.82500	43.25546	7.93500	42.74945				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			7.78500	41.81019	7.89500	41.29918				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			7.74500	40.42881	7.85500	39.91349				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			7.70500	39.10816	7.81500	38.58919				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				101.51816		101.41089			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.23666		102.21017			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.13380		101.11199			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				100.98644		100.96260			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	32.43193	100.00000	32.35337			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	16.65425	100.00000	16.61346			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	30.69135	100.00000	30.61699			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	97.35870	100.00000	97.10647			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	42.27095	100.00000	42.16855			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	17.41473	100.00000	17.37254			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	21.29409	100.00000	21.23918			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.90362	100.00000	8.87866			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF03I On 04/04/2018 Spot Bond			100.00000	16.19064	100.00000	16.14888			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	13.11737	100.00000	13.08354			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.09123	100.00000	10.06521			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				100.85428		100.83315			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.79388		100.77402			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				101.17137		101.15044			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				101.23112		101.20908			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.10531		101.08633			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				102.32295		102.30342			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				100.54566		100.52593			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				101.04619		101.02717			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				101.09009		101.07026			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB01 On 21/05/2018 Spot Bond				101.33990		101.31834			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				101.12819		101.10936			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond			100.00000	48.85819	100.00000	44.44444			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.25412		101.22636			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	17.49786	100.00000	17.45547			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	12.27476	100.00000	12.24502			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.16978	100.00000	10.14514			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.39729	100.00000	9.37452			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				101.33104		101.31181			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				102.19114		102.17049			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.65867		101.63772			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.93962		100.91892			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES27 On 21/10/2016 Spot Bond				100.35564		100.33699			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				101.13020		101.10966			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				100.93610		100.91462			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.36024		100.34110			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.01928		99.99987			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				87.85171		87.80062			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				85.71336		85.66862			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				94.98220		94.91338			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				94.25468		94.18233			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				100.67196		100.64135			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				83.11745		83.09607			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016 On 10/12/2015 Spot Bond				97.36375		97.30895			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.71273	12.35000	107.67708			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	16.16146	100.00000	16.12230			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				101.83094		101.80708			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	6.22811	100.00000	6.21318			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	33.89980	100.00000	33.81767			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	62.46637	100.00000	62.31504			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.13160	100.00000	14.68160			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	45.74323	100.00000	45.63242			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.83604		102.79113			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				76.80479		80.82053			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.05000	106.50686	9.15000	106.02987			0.00	0	760,000,000
Total RW21 SPOT									0.00	0	760,000,000
Total For RW21									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
RW23 On 10/12/2023 Spot Bond			9.42500	101.53171	9.52500	100.93519			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			9.77000	104.63260	9.87500	103.81487			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				97.13882		97.12553			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			7.83500	105.41752	7.89000	105.32465			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.24385		101.22119			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.25500	102.14047	9.33500	101.94775		111,060,000,000.00		12,000,000	6,000,000
Total SBK14 SPOT								111,060,000,000.00		12,000,000	6,000,000
Total For SBK14								111,060,000,000.00		12,000,000	6,000,000
SBK15 On 23/01/2022 Spot Bond				100.66395		100.64420			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				101.87787		101.85571			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				101.15103		101.12847			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				99.32042		99.29954			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				99.93594		99.91454			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2024 Spot Bond				101.29840		101.27219			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				99.82891		99.80438			0.00	0	100,000,000
Total SBK21 SPOT									0.00	0	100,000,000
Total For SBK21									0.00	0	100,000,000
SBK22 On 28/05/2025 Spot Bond				101.43060		101.40443			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.50500	101.91888	11.60500	101.42277			0.00	0	2,000,000,000
Total SBK23 SPOT									0.00	0	2,000,000,000
Total For SBK23									0.00	0	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			8.83000	101.29818	8.92000	101.06194			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			7.38000	105.55483	7.44000	105.52396			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			7.95500	105.46284	8.01000	105.43119			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.14000	105.59328	7.20000	105.56307			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			8.40500	102.55209	8.48500	102.37469			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			7.28500	105.57005	7.34500	105.53943			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			7.99500	105.45644	8.05000	105.42468			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				100.74431		100.72381			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51 On 03/10/2016 Spot Bond				100.39579		100.37369			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			7.89500	104.87678	7.97500	104.69572			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				100.23481		100.21699			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.61041		100.58937			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.75770		101.73373			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			9.44000	104.06356	9.54000	103.58308			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			9.94500	102.48791	10.05500	101.74164			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.53427		101.51177			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.35312		101.33296			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.22662		102.20520			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.66000	102.05192	8.75000	101.73842		1,732,000,000,000.00	200,000,000	720,800,000	
Total SBS25 SPOT								1,732,000,000,000.00	200,000,000	720,800,000	
Total For SBS25								1,732,000,000,000.00	200,000,000	720,800,000	
SBS26U On 28/02/2017 Spot Bond			100.00000	27.21177	100.00000	27.15088			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			9.44500	108.17714	9.54500	107.55715			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				99.76014		99.74213			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			8.69000	100.91055	8.78000	100.59531			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			9.95500	89.76642	10.06500	89.08309			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.98118		99.96195			0.00	0	300,000,000
Total SBS30 SPOT									0.00	0	300,000,000
Total For SBS30									0.00	0	300,000,000
SBS31 On 27/06/2027 Spot Bond			9.69500	101.65057	9.80500	100.85809			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.63866		100.61873			0.00	0	300,000,000
Total SBS32 SPOT									0.00	0	300,000,000
Total For SBS32									0.00	0	300,000,000
SBS33 On 19/09/2019 Spot Bond				100.65597		100.63550			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			9.84500	104.89297	9.95500	104.20725			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				99.82693		99.80797			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				99.84532		99.82583			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			8.96000	96.23032	9.06500	95.83284			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			10.08500	93.80414	10.22500	92.97323			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			10.86000	91.48174	10.96500	90.74779			0.00	0	1,000,000,000
Total SBS39 SPOT									0.00	0	1,000,000,000
Total For SBS39									0.00	0	1,000,000,000
SBS4 On 16/11/2021 Spot Bond			9.38000	97.86290	9.48000	97.38155			0.00	0	570,000,000
Total SBS4 SPOT									0.00	0	570,000,000
Total For SBS4									0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.27500	104.21225	7.33000	104.14016		6,547,500,000,000.00	900,000,000	780,000,000	
Total SBS9 SPOT								6,547,500,000,000.00	900,000,000	780,000,000	
Total For SBS9								6,547,500,000,000.00	900,000,000	780,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.21000	278.48037	2.23000	278.00036			0.00	0	200,000,000
Total SBSI11 SPOT									0.00	0	200,000,000
Total For SBSI11									0.00	0	200,000,000
SBSI12 On 31/01/2017 Spot Bond			1.37000	132.62362	1.37000	134.21102			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	23.38844	100.00000	23.33178			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				100.21519		100.19559			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01 On 15/12/2016 Spot Bond			100.00000	35.75784	100.00000	35.67121			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.03000	132.95032	2.03000	132.90521			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	101.92327	6.50000	101.90545			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				102.02395		101.73711			0.00	0	1,500,000,000
Total SHS01 SPOT									0.00	0	1,500,000,000
Total For SHS01									0.00	0	1,500,000,000
SHS04 On 29/06/2017 Spot Bond				101.89165		101.86967			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.50500	100.94616	8.58500	100.78231			0.00	0	1,500,000,000
Total SHS05 SPOT									0.00	0	1,500,000,000
Total For SHS05									0.00	0	1,500,000,000
SHS06 On 12/12/2017 Spot Bond				101.53944		101.51699			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.37410		100.35288			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.57126		100.55124			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	38.17792	100.00000	38.08543			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	111.04600	10.00000	111.01700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/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
SHS12 On 12/12/2016 Spot Bond				100.83214		100.81096			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.78719		100.76604			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	54.00626	100.00000	53.87543			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	41.96157	100.00000	41.85992			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	43.44596	100.00000	43.34072			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			9.34500	105.19606	9.42500	105.01631			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.02257		100.00000			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.27578		101.25378			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.47290		100.45133			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.49058		100.46820			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.58000	101.54470	9.68000	101.13069			0.00	0	3,600,000
Total SHS25 SPOT									0.00	0	3,600,000
Total For SHS25									0.00	0	3,600,000
SHS26 On 29/06/2020 Spot Bond				100.45528		100.43331			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			7.88500	105.90926	7.94000	105.83036			3,942,500,000,000.00	500,000,000	1,640,000,000
Total SLI2 SPOT												3,942,500,000,000.00	500,000,000	1,640,000,000
Total For SLI2												3,942,500,000,000.00	500,000,000	1,640,000,000
SLI3	On	15/08/2018	Spot Bond			8.98000	103.00092	9.07000	102.74023			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			8.40500	102.55209	8.48500	102.37469			0.00	0	3,770,000,000
Total SNT01 SPOT												0.00	0	3,770,000,000
Total For SNT01												0.00	0	3,770,000,000
SPDA2	On	21/08/2016	Spot Bond				101.26510		101.24478			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				101.26567		101.24658			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				101.65515		101.63502			0.00	0	0
Total SPDA4 SPOT												0.00	0	0
Total For SPDA4												0.00	0	0
SPDA5	On	21/08/2024	Spot Bond				101.22201		101.20160			0.00	0	0
Total SPDA5 SPOT												0.00	0	0
Total For SPDA5												0.00	0	0
SPDA6	On	21/08/2024	Spot Bond				101.25502		101.23406			0.00	0	0
Total SPDA6 SPOT												0.00	0	0
Total For SPDA6												0.00	0	0
SPG00	On	31/10/2016	Spot Bond				99.25489		101.22399			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			8.10500	101.94479	8.18500	101.85084			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				100.18199		100.23955			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				100.02042		100.07658			0.00	0	200,000,000
Total SSA05 SPOT												0.00	0	200,000,000
Total For SSA05												0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			9.27000	97.53532	9.37000	97.14578			0.00	0	640,000,000
Total SSA06 SPOT									0.00	0	640,000,000
Total For SSA06									0.00	0	640,000,000
SSN00 On 01/03/2017 Spot Bond				101.12176		101.09967			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				100.57054		100.54762			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				99.87653		99.85579			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			9.25000	91.17105	9.35000	90.74395			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			9.25000	91.17105	9.35000	90.74395			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	93.91370	9.04500	93.59530			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.73108		100.70903			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.88500	103.56239	7.96500	103.38416			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			2.35000	113.94576	2.35000	115.07995			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			8.64000	98.78438	8.73000	98.50316			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	101.28815	8.50000	101.26500			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			10.08500	103.62000	10.19500	102.84536			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.98093		100.96127			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			10.38000	76.85042	10.48500	76.18705			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				99.99977		99.97979			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				100.10104		100.08082			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.58415		100.56171			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				100.11266		100.09011			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.55483		100.52929			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				101.21926		101.19746			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.74401		100.72178			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.09922		101.07712			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1234 On 26/08/2015 Spot Bond				99.34642		99.32827			0.00	0	0
Total SY1234 SPOT									0.00	0	0
Total For SY1234									0.00	0	0
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	99.98248			0.00	0	0
Total SY1235 SPOT									0.00	0	0
Total For SY1235									0.00	0	0
SY1237 On 28/07/2015 Spot Bond				98.54141		98.55898			0.00	0	0
Total SY1237 SPOT									0.00	0	0
Total For SY1237									0.00	0	0
SY1238 On 28/07/2015 Spot Bond				98.54089		98.55847			0.00	0	0
Total SY1238 SPOT									0.00	0	0
Total For SY1238									0.00	0	0
SY1239 On 04/08/2015 Spot Bond				98.64512		98.66271			0.00	0	0
Total SY1239 SPOT									0.00	0	0
Total For SY1239									0.00	0	0
SY1240 On 14/08/2015 Spot Bond				99.57472		99.55700			0.00	0	0
Total SY1240 SPOT									0.00	0	0
Total For SY1240									0.00	0	0
SY1241 On 18/08/2015 Spot Bond				99.50667		99.48905			0.00	0	0
Total SY1241 SPOT									0.00	0	0
Total For SY1241									0.00	0	0
SY1242 On 17/08/2015 Spot Bond				99.52147		99.50375			0.00	0	0
Total SY1242 SPOT									0.00	0	0
Total For SY1242									0.00	0	0
SY1243 On 17/08/2015 Spot Bond				99.52283		99.50516			0.00	0	0
Total SY1243 SPOT									0.00	0	0
Total For SY1243									0.00	0	0
SY1244 On 18/08/2015 Spot Bond				99.50375		99.48603			0.00	0	0
Total SY1244 SPOT									0.00	0	0
Total For SY1244									0.00	0	0
SY1246 On 21/08/2015 Spot Bond				99.45058		99.43286			0.00	0	0
Total SY1246 SPOT									0.00	0	0
Total For SY1246									0.00	0	0
SY1247 On 28/08/2015 Spot Bond				99.32571		99.30797			0.00	0	0
Total SY1247 SPOT									0.00	0	0
Total For SY1247									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY124E On 08/09/2015 Spot Bond				99.12594		99.10811				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				99.09540		99.07766				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				98.99613		98.97852				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1251 On 22/07/2015 Spot Bond				99.61827		99.61157				0.00	0	0
Total SY1251 SPOT										0.00	0	0
Total For SY1251										0.00	0	0
SY1252 On 20/10/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.35000	104.95361	6.41000	104.92331				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.69500	104.76603	8.80500	104.00113				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.24677		101.22594				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.32325		101.30196				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	101.10056	9.27500	100.79583				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	62.56937	100.00000	62.41779				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				100.01755		100.00003				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS112 On 02/05/2016 Spot Bond				101.49879		101.48026				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.54871		100.52893				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.55245		100.53348				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.57995		100.56003				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				101.17528						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	88.56633	100.00000	88.44052				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				103.12781		103.09058				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				99.86577		99.84663				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				99.86481		99.84554				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.30880		100.28801				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.31640		100.29509				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				99.87540		99.85743				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			7.53500	100.95782	7.59000	100.88365				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				100.02020		100.00000				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				100.02073		100.00000				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	100.06264	7.83000	100.04175				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				100.01991		100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.02056		100.00000				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				100.02154		100.00000				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				100.01991		100.00000				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				100.02056		100.00000				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	100.05737	7.16000	100.03824				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				100.02186		100.00000				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				100.02176		100.00000				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				100.02428		100.00000				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				100.02393		100.00000				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				100.03415		100.00000				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				100.03299		100.00000				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				100.01988		100.00000				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				100.02073		100.00000				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.06968	8.73000	100.04645				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				99.77361		99.75360				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				100.02056		100.00000				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			8.80000	98.51678	8.89000	98.26381				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				99.59672		99.57836				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				100.01931		100.00007				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				100.02191		100.00000				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				100.02162		100.00000				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				100.02030		100.00008				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				100.02422		100.00000				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				100.02411		100.00000				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				100.02205		100.00012				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				100.03234		100.00000				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				100.03244		100.00000				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				100.03121		100.00031				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.23027		101.20972				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.27151		101.25027				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	103.88552	9.22500	103.57542				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.24677		101.22594				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				101.30451		101.28270				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	101.81510	9.13500	101.50842				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.25686		101.23668				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.32325		101.30196				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	100.63441	9.24500	100.33225				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.37868		101.35563				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.37868		101.35563				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.39790		101.37537				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.39790		101.37537				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				101.51042		101.48515				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				101.51042		101.48515				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				101.53054		101.50581				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				101.52889		101.50418				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.04378		102.00947				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				102.04378		102.00947				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.25583		102.22198				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				102.05850		102.02495				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				100.01934		100.00007				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.81229	101.06155	5.79808				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				100.21817		100.20018			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.01893		100.00006			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				100.35170		100.33341			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				100.01893		100.00006			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				100.01921		100.00007			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				100.01934		100.00007			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				100.01877		100.00006			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				100.01921		100.00007			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				100.02071		100.00010			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				100.02071		100.00010			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				100.02071		100.00010			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				100.02291		100.00014			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				100.02346		100.00015			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				100.02277		100.00014			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				100.03373		100.00042			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.03442		100.00044			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				100.03414		100.00043			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			9.42000	90.05920	9.49500	89.82218		1,884,000,000,000.00		200,000,000	100,000,000
Total TL20 SPOT								1,884,000,000,000.00		200,000,000	100,000,000
Total For TL20								1,884,000,000,000.00		200,000,000	100,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	111.04600	10.00000	111.01700		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			8.15500	103.95622	8.23500	103.76531		0.00		0	13,100,000,000
Total TN17 SPOT								0.00		0	13,100,000,000
Total For TN17								0.00		0	13,100,000,000
TN20 On 17/09/2020 Spot Bond			9.42000	107.90227	9.52000	107.46375		60,288,000,000.00		6,400,000	12,342,800,000
Total TN20 SPOT								60,288,000,000.00		6,400,000	12,342,800,000
Total For TN20								60,288,000,000.00		6,400,000	12,342,800,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.46583	100.00000	1.46228		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			9.69000	108.42855	9.79000	107.81824		0.00		0	10,370,000,000
Total TN23 SPOT								0.00		0	10,370,000,000
Total For TN23								0.00		0	10,370,000,000
TN25 On 19/08/2025 Spot Bond			9.80500	102.04815	9.91500	101.33878		2,717,946,000,000.00		277,200,000	13,476,100,000
Total TN25 SPOT								2,717,946,000,000.00		277,200,000	13,476,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25									2,717,946,000,000.00	277,200,000	13,476,100,000
TN27 On 14/11/2027 Spot Bond			9.84500	94.96001	9.95500	94.20021			2,953,500,000,000.00	300,000,000	10,070,000,000
Total TN27 SPOT									2,953,500,000,000.00	300,000,000	10,070,000,000
Total For TN27									2,953,500,000,000.00	300,000,000	10,070,000,000
TN30 On 09/10/2030 Spot Bond			10.28500	104.55859	10.38500	103.76364			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.60500	104.25740	10.70000	103.39489			0.00	0	2,100,000,000
Total TN40 SPOT									0.00	0	2,100,000,000
Total For TN40									0.00	0	2,100,000,000
TNF16 On 10/06/2016 Spot Bond				100.82011		100.80036			0.00	0	500,000,000
Total TNF16 SPOT									0.00	0	500,000,000
Total For TNF16									0.00	0	500,000,000
TNF18 On 22/08/2018 Spot Bond				101.09280		101.07271			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				101.38840		101.36811			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.42315		101.40233			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				101.42673		101.40585			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				101.59819		101.57472			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				101.95373		101.92486			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.42497		101.40412			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	111.04600	10.00000	111.01700			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				100.30706		100.28659			0.00	0	500,000,000
Total TPDA02 SPOT									0.00	0	500,000,000
Total For TPDA02									0.00	0	500,000,000
TPDA0: On 05/04/2018 Spot Bond				100.31313		100.29225			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				100.21034		100.19079			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				99.90621		99.88557			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	99.73266	10.00000	99.70596			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	99.73931	9.75000	99.71327			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	9.74511	100.00000	9.71997			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.71645		100.69624			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.75984		100.73840			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	8.36333	100.00000	8.34307			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.91006	100.00000	8.88847			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				100.78391		100.76180			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	9.23809	100.00000	9.21571				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.78873		100.76648				0.00	0	300,000,000
Total TRAC1 SPOT										0.00	0	300,000,000
Total For TRAC1										0.00	0	300,000,000
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.51145	100.00000	9.48841				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				100.92321		100.89716				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	12.84647	100.00000	12.81535				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				101.21901		101.18458				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	16.50953	100.00000	16.46953				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	11.62397	100.00000	13.87371				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 23/07/2015 Spot Bond				99.96343		99.94514				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP17 On 06/08/2015 Spot Bond				99.70469		99.68623				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP17 On 20/08/2015 Spot Bond				99.43964		99.42097				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP17 On 03/09/2015 Spot Bond				99.17553		99.15679				0.00	0	0
Total TSP174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				104.86407		104.82546				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 15/10/2015 Spot Bond				103.66241		103.62426				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				98.12216		98.10338				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				97.62896		97.61044				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				97.32064		97.30177				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				96.61503		96.59663				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				96.38677		96.36852				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				96.05273		96.03412				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				95.74009		95.72124				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				95.38444		95.36521				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				95.11525		95.09602				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				97.93121		97.91307				0.00	0	0
Total TSP189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP189										0.00	0	0
TSP19 On 12/05/2016 Spot Bond				94.35652		94.33745				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP19 On 26/05/2016 Spot Bond				94.03299		94.01375				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP19 On 09/06/2016 Spot Bond				93.69296		93.67349				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP19 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP19 On 14/01/2016 Spot Bond				96.80694		96.78890				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	15.01889	100.00000	14.98251				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				103.14849		103.12986				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.53092		100.51231				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.09218		100.07372				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				101.64037		101.62254				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				101.58908		101.57122				0.00	6,300,000,000	6,300,000,000
Total TWC097 SPOT										0.00	6,300,000,000	6,300,000,000
Total For TWC097										0.00	6,300,000,000	6,300,000,000
TWC09 On 06/11/2015 Spot Bond				101.31830		101.29938				0.00	0	0
Total TWC098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				101.15288		101.13486				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				101.01897		101.00110				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.88375		100.86571				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.99075		100.97274				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				101.03407		101.01527				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 16/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC104 SPOT										0.00	0	0
Total For TWC104										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.19915		100.18104				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.14483		100.12673				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.12914		100.11067				0.00	15,000,000,000	7,500,000,000
Total TWC107 SPOT										0.00	15,000,000,000	7,500,000,000
Total For TWC107										0.00	15,000,000,000	7,500,000,000
TWC10 On 16/10/2015 Spot Bond				100.10862		100.09052				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.09052	100.00000	100.00000				0.00	11,500,000,000	11,500,000,000
Total TWC109 SPOT										0.00	11,500,000,000	11,500,000,000
Total For TWC109										0.00	11,500,000,000	11,500,000,000
TWCJ1 On 26/08/2015 Spot Bond				100.97772		100.95776				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCJ19									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.16018		100.14015			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.89985		100.88149			0.00	0	0
Total TWCM19 SPOT									0.00	0	0
Total For TWCM19									0.00	0	0
TWCM On 14/10/2015 Spot Bond				100.14637		100.12807			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.08000	111.08512	9.18000	110.60765			78,088,000,000.00	8,600,000	4,300,000
Total UG21 SPOT									78,088,000,000.00	8,600,000	4,300,000
Total For UG21									78,088,000,000.00	8,600,000	4,300,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.41251	100.00000	7.39783			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	8.42934	100.00000	6.32915			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.24241	100.00000	7.22807			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	8.33318	100.00000	6.25728			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				103.44622		103.42664			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				101.40638		101.38658			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	89.02439	100.00000	88.80779			0.00	0	0
Total VKC07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				102.29871		102.27889				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				100.51313		100.49313				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.56176		101.54111				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.56384		101.54317				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.45277		100.43217				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.46471		100.44358				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.53759		101.51727				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				100.90411		100.88275				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01U On 20/01/2023 Spot Bond			100.00000	6.96225	100.00000	6.94847				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02U On 20/04/2023 Spot Bond			100.00000	8.07178	100.00000	6.06191				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01U On 20/01/2023 Spot Bond			100.00000	6.79215	100.00000	6.77871				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02U On 20/04/2023 Spot Bond			100.00000	7.97562	100.00000	5.99004				0.00	0	0
Total VPB02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00034	100.00000	0.00034				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.02500	106.23085	7.08000	106.16395				0.00	0	8,900,000,000
Total WS04 SPOT										0.00	0	8,900,000,000
Total For WS04										0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.30000	246.54167	1.30000	246.46292				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.50500	103.84590	7.58500	103.68655				0.00	0	4,800,000,000
Total WSP2 SPOT										0.00	0	4,800,000,000
Total For WSP2										0.00	0	4,800,000,000
WSP3 On 28/05/2019 Spot Bond			7.88500	104.94665	7.97500	104.62405				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	104.59351	8.25000	104.22928				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			8.38000	104.12433	8.48000	103.63875				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
Z020 On 19/10/2015 Spot Bond			5.77000	98.59722	5.83000	98.56732				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.27500	74.11004	7.36500	73.82623				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	80.04386	100.00000	79.86871				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	44.53084	100.00000	44.44635				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										33,412,442,205,168,500.004,445,249,283,200	585,349,002,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									33,412,442,205,168,500.00	445,249,283,200	585,349,002,500
Total Futures								33412442409103500.00	445,249,290,221	585,349,447,515	
Total Options								0.00	0	68,198	
Grand Total:								33,412,442,409,103,500.00	445,249,290,221	585,349,515,713	