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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			127.40695	127.40695	127.40695	127.40695			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.98819	127.98819	127.92387	127.92387			0.00	0	0
EL28 On 04/02/2016 Bond Future			130.19607	130.19607	130.13002	130.13002			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			923.87000	0.92387	988,190		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			913.87000	0.91387	978,190		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			933.87000	0.93387	998,190		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Call			1,130.02000	1.13002	1,196,070		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Call			1,120.02000	1.12002	1,186,070		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Call			1,140.02000	1.14002	1,206,070		0.00	0	0
Total EL28 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 EL28									0.00	0	0
ES33 On 06/08/2015 Bond Future			9.71500	84.34153	9.71500	84.34153			0.00	0	0
ES33 On 05/11/2015 Bond Future			9.72887	82.42995	9.78133	82.05424			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.80831	83.84534	9.86249	83.46291			0.00	0	0
ES33 On 05/05/2016 Bond Future			9.88006	81.55396	9.93561	81.16704			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			5,879.14000	5.87914	5,503,430		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			5,799.91000	5.79991	5,424,200		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			5,958.47000	5.95847	5,582,760		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			1,027.43000	1.02743	1,409,860		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			889.30000	0.88930	1,271,730		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			958.41000	0.95841	1,340,840		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 05/05/2016 Bond Future	9.99	Call			376.12000	0.37612	763,040		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			444.99000	0.44499	831,910		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Call			513.76000	0.51376	900,680		0.00	0	0
ES33 On 05/05/2016 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	6,441
I2025 On 06/08/2015 Bond Future			123.06934	123.06934	123.06934	123.06934			0.00	0	0
I2025 On 05/11/2015 Bond Future			125.06228	125.06228	125.06971	125.06971			0.00	0	38
I2025 On 04/02/2016 Bond Future			125.99740	125.99740	126.00423	126.00423			0.00	0	0
Total I2025 Future									0.00	0	38
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			2,059.71000	2.05971	2,052,280		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			2,079.71000	2.07971	2,072,280		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			2,069.71000	2.06971	2,062,280		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Call			4.23000	0.00423	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.00	Put			0.00000	0.00000	2,600		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/02/2016 Bond Future	126.01	Put			5.77000	0.00577	12,600		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future	125.99	Call			14.23000	0.01423	7,400		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			128.05147	128.05147	128.05147	128.05147			0.00	0	0
I2038	On	05/11/2015	Bond Future			130.12703	130.12703	130.13365	130.13365			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			130.99664	130.99664	131.00282	131.00282			0.00	0	0
Total I2038 Future												0.00	0	5,820
I2038	On	05/11/2015	Bond Future	134.00	Put			3,866.35000	3.86635	3,872,970		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			3,876.35000	3.87635	3,882,970		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			3,856.35000	3.85635	3,862,970		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	04/02/2016	Bond Future	130.99	Call			12.82000	0.01282	6,640		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			2.82000	0.00282	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			0.00000	0.00000	3,360		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			7.18000	0.00718	13,360		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	5,820
I2046	On	06/08/2015	Bond Future			127.21880	127.21880	127.21880	127.21880			0.00	0	0
I2046	On	05/11/2015	Bond Future			128.15585	128.15585	127.87961	127.87961			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.36654	130.36654	130.08471	130.08471			0.00	0	0
Total I2046 Future												0.00	0	6,062
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			5,110.39000	5.11039	4,834,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			5,120.39000	5.12039	4,844,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			5,130.39000	5.13039	4,854,150		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			2,094.71000	2.09471	2,376,540		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,084.71000	2.08471	2,366,540		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,074.71000	2.07471	2,356,540		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046												0.00	0	6,062
I2050	On	06/08/2015	Bond Future			136.18795	136.18795	136.18795	136.18795			0.00	0	0
I2050	On	05/11/2015	Bond Future			138.39624	138.39624	138.40288	138.40288			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			139.24842	139.24842	139.25477	139.25477			0.00	0	0
Total I2050 Future												0.00	0	4,361
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			6,587.12000	6.58712	6,593,760		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			6,597.12000	6.59712	6,603,760		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			6,607.12000	6.60712	6,613,760		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,264.77000	1.26477	1,258,420		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			1,254.77000	1.25477	1,248,420		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			1,244.77000	1.24477	1,238,420		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	06/08/2015	Bond Future			8.23000	118.01674	8.23000	118.01674		9.21	0.00	0	0
R186	On	05/11/2015	Bond Future			8.22119	120.45095	8.26841	120.07484		9.34	8,070,213.65	67	32,393
R186	On	04/02/2016	Bond Future			8.26711	117.21995	8.31617	116.83693		9.15	74,317,448.30	634	5,945
R186	On	05/05/2016	Bond Future			8.30461	119.31665	8.35511	118.93007		9.15	0.00	0	0
R186	On	04/08/2016	Bond Future			8.33697	116.22974	8.39482	115.79567			0.00	0	0
Total R186 Future												82,387,661.95	701	38,338
R186	On	05/11/2015	Bond Future	9.00	Put			509.61000	0.50961	444,920	9.89	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,285.74000	3.28574	3,517,640	9.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,464.88000	1.46488	1,320,670	9.52	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,538.56000	3.53856	3,780,070	9.56	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,329.71000	1.32971	1,195,110	9.56	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Put			713.86000	0.71386	629,440	9.78	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,202.83000	2.20283	2,385,300	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,269.69000	2.26969	2,076,050	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,582.72000	2.58272	2,784,210	9.41	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,936.73000	1.93673	1,762,110	9.41	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			6,130.43000	6.13043	6,441,850	9.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,611.05000	1.61105	1,456,940	9.48	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			2,047.24000	2.04724	2,221,180	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,432.85000	2.43285	2,230,680	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,123.72000	2.12372	2,301,930	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	05/11/2015	Bond Future	8.24	Put			2,349.81000	2.34981	2,151,910	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,213.14000	5.21314	5,504,830	9.78	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			4,949.41000	4.94941	4,654,880	9.17	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			956.73000	0.95673	1,057,540	9.21	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,265.44000	4.26544	3,990,140	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,162.71000	2.16271	2,343,050	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,309.15000	2.30915	2,113,380	9.34	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.45	Call			3,042.11000	3.04211	3,264,110	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			690.65000	0.69065	768,960	9.16	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,079.41000	5.07941	4,781,610	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			727.67000	0.72767	809,250	9.17	0.00	0	1,200
R186	On	04/02/2016	Bond Future	7.50	Put			7,396.04000	7.39604	7,086,370	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			809.92000	0.80992	884,450	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,328.47000	7.32847	7,019,980	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			777.66000	0.77766	849,850	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,464.17000	7.46417	7,153,340	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			793.55000	0.79355	866,900	8.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,725.84000	3.72584	3,919,590	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,841.33000	3.84133	3,648,500	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,765.88000	3.76588	3,960,870	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,804.92000	3.80492	3,613,330	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,417.96000	1.41796	1,517,180	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,714.07000	7.71407	7,426,710	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,686.42000	3.68642	3,878,930	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,878.42000	3.87842	3,684,350	9.21	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			709.35000	0.70935	1,143,420		0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			783.53000	0.78353	1,217,600		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			857.65000	0.85765	1,291,720		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	41,180
Total For R186												82,387,661.95	701	79,518
R197	On	06/08/2015	Bond Future			293.44796	293.44796	293.44796	293.44796			0.00	0	0
R197	On	05/11/2015	Bond Future			298.20029	298.20029	298.21776	298.21776			0.00	0	927
R197	On	04/02/2016	Bond Future			296.98842	296.98842	297.00475	297.00475			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			3,227.76000	3.22776	3,210,290		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			3,217.76000	3.21776	3,200,290		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,207.76000	3.20776	3,190,290		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			0.00000	0.00000	1,580		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			4.75000	0.00475	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			0.00000	0.00000	11,580		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			5.25000	0.00525	21,580		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			14.75000	0.01475	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	06/08/2015	Bond Future			238.48100	238.48100	238.48100	238.48100			0.00	0	0
R202	On	05/11/2015	Bond Future			242.34646	242.34646	242.35888	242.35888			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.15084	243.15084	243.16224	243.16224			0.00	0	0
Total R202 Future												0.00	0	52,921
R202	On	05/11/2015	Bond Future	245.99	Put			3,631.12000	3.63112	3,643,540		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			3,641.12000	3.64112	3,653,540		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			3,651.12000	3.65112	3,663,540		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	04/02/2016	Bond Future	239.99	Call			3,172.24000	3.17224	3,160,840		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,162.24000	3.16224	3,150,840		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,152.24000	3.15224	3,140,840		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	06/08/2015	Bond Future			8.10000	101.51902	8.10000	101.51902		7.07	0.00	0	0
R2023	On	05/11/2015	Bond Future			8.09648	99.61907	8.14413	99.36353		7.37	0.00	0	19,385
R2023	On	04/02/2016	Bond Future			8.15338	101.32936	8.20339	101.06901		6.98	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.19324	99.21207	8.24506	98.94991		6.98	0.00	0	0
Total R2023 Future												0.00	0	20,435
R2023	On	05/11/2015	Bond Future	7.99	Call			1,073.03000	1.07303	1,175,190	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,902.63000	1.90263	1,749,250	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,095.55000	1.09555	1,199,180	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,871.06000	1.87106	1,719,150	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,118.37000	1.11837	1,223,490	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,839.82000	1.83982	1,689,400	7.30	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
R2023	On	04/02/2016	Bond Future	8.00	Put			2,555.08000	2.55508	2,402,580	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,513.14000	1.51314	1,622,070	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,524.72000	2.52472	2,373,300	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,468.74000	1.46874	1,575,510	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,585.68000	2.58568	2,432,100	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,490.84000	1.49084	1,598,690	6.91	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,369.13000	2.36913	2,500,840	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,394.69000	2.39469	2,264,240	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,394.79000	2.39479	2,527,380	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,369.85000	2.36985	2,240,280	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,421.30000	2.42130	2,554,770	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,345.89000	2.34589	2,217,200	6.99	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	20,435
R203	On	06/08/2015	Bond Future			7.23500	105.29024	7.23500	105.29024		2.32	0.00	0	0
R203	On	05/11/2015	Bond Future			7.25057	102.95196	7.30263	102.86245		2.04	0.00	0	14,092
R203	On	04/02/2016	Bond Future			7.30522	104.71965	7.36635	104.62821		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.31274	102.42234	7.38354	102.33218		1.51	0.00	0	0
Total R203 Future												0.00	0	14,092
R203	On	05/11/2015	Bond Future	5.99	Call			3.85000	0.00385	4,800	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,292.68000	2.29268	2,204,120	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			4.05000	0.00405	5,040	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,275.19000	2.27519	2,186,670	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			4.26000	0.00426	5,300	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,257.71000	2.25771	2,169,240	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			351.17000	0.35117	391,140	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			540.30000	0.54030	488,830	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			357.94000	0.35794	398,410	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			532.08000	0.53208	481,110	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			364.79000	0.36479	405,750	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			523.95000	0.52395	473,470	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			439.78000	0.43978	480,380	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			622.69000	0.62269	573,130	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			445.80000	0.44580	486,740	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			615.95000	0.61595	566,730	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			451.86000	0.45186	493,150	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			609.26000	0.60926	560,390	1.49	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	14,092
R2030	On	06/08/2015	Bond Future			8.61500	95.22404	8.61500	95.22404			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2015	Bond Future			8.60600	97.27922	8.65296	96.91228			0.00	0	5,696
R2030	On	04/02/2016	Bond Future			8.65494	94.94232	8.70345	94.56875			0.00	0	400
Total R2030 Future												0.00	0	6,096
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			1,202.57000	1.20257	835,630		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			1,123.30000	1.12330	756,360		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			1,281.93000	1.28193	914,990		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			280.11000	0.28011	653,680		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			356.55000	0.35655	730,120		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			432.89000	0.43289	806,460		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	6,096
R2032	On	06/08/2015	Bond Future			8.70000	99.08536	8.70000	99.08536			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.69191	97.08568	8.73886	96.69193			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.74094	98.75297	8.78937	98.35204			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.78357	96.36173	8.83312	95.95654			0.00	0	0
Total R2032 Future												0.00	0	1,579
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,571.11000	6.57111	6,177,360		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			6,479.13000	6.47913	6,085,380		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			6,387.27000	6.38727	5,993,520		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			825.29000	0.82529	424,360		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			741.77000	0.74177	340,840		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			658.35000	0.65835	257,420		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			1,266.58000	1.26658	1,671,770		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			1,346.48000	1.34648	1,751,670		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,426.28000	1.42628	1,831,470		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	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
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 06/08/2015 Bond Future			8.82500	97.16571	8.82500	97.16571			0.00	0	0
R2037 On 05/11/2015 Bond Future			8.81331	99.34840	8.86011	98.91436			0.00	0	43,737
R2037 On 04/02/2016 Bond Future			8.86059	96.79661	8.90877	96.35480			0.00	0	370
R2037 On 05/05/2016 Bond Future			8.90317	98.52842	8.95241	98.08145			0.00	0	0
Total R2037 Future									0.00	0	44,107
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			8,593.65000	8.59365	8,159,610		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			8,488.27000	8.48827	8,054,230		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			8,383.06000	8.38306	7,949,020		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			1,468.00000	1.46800	1,026,190		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			1,374.51000	1.37451	932,700		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			1,561.62000	1.56162	1,119,810		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 05/05/2016 Bond Future	9.00	Call			428.93000	0.42893	875,900		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			518.68000	0.51868	965,650		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			339.05000	0.33905	786,020		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	44,107
R204 On 06/08/2015 Bond Future			7.56500	102.39053	7.56500	102.39053		3.54	0.00	0	0
R204 On 05/11/2015 Bond Future			7.57687	104.24465	7.62664	104.10800		3.36	434,700,190.50	4,170	18,497
R204 On 04/02/2016 Bond Future			7.63664	101.99700	7.69145	101.85761		2.92	0.00	0	0
R204 On 05/05/2016 Bond Future			7.67685	103.82119	7.73625	103.68222		2.92	0.00	0	0
Total R204 Future									434,700,190.50	4,170	18,497
R204 On 05/11/2015 Bond Future	6.24	Call			6.23000	0.00623	7,590	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			3,900.48000	3.90048	3,765,190	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			6.54000	0.00654	7,970	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			3,872.05000	3.87205	3,736,830	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			6.87000	0.00687	8,350	3.20	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			3,843.64000	3.84364	3,708,470	3.20	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			599.14000	0.59914	655,380	2.89	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,112.64000	1.11264	1,029,490	2.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.50	Call			609.95000	0.60995	666,860	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,097.89000	1.09789	1,015,410	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			620.60000	0.62060	678,180	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,082.98000	1.08298	1,001,170	2.89	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,048.52000	1.04852	1,118,450	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,039.75000	1.03975	970,710	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,060.52000	1.06052	1,130,940	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,028.38000	1.02838	959,830	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,072.95000	1.07295	1,143,860	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,017.45000	1.01745	949,390	2.92	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												434,700,190.50	4,170	18,497
R2044	On	06/08/2015	Bond Future			8.87500	98.99001	8.87500	98.99001			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.85552	101.31356	8.90738	100.78588			0.00	0	14,593
R2044	On	04/02/2016	Bond Future			8.90036	98.67035	8.95369	98.13318			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.94072	100.43572	8.99520	99.89182			0.00	0	0
Total R2044 Future												0.00	0	14,593
R2044	On	05/11/2015	Bond Future	8.26	Put			6,945.58000	6.94558	6,417,900		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			7,173.14000	7.17314	6,645,460		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			7,059.25000	7.05925	6,531,570		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	9.00	Call			462.45000	0.46245	999,620		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			561.82000	0.56182	1,098,990		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			362.90000	0.36290	900,070		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	05/05/2016	Bond Future	8.99	Put			51.69000	0.05169	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			47.68000	0.04768	591,580		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			146.87000	0.14687	690,770		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	492,210		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	14,593
R2048	On	06/08/2015	Bond Future			8.87000	102.64175	8.87000	102.64175			0.00	0	0
R2048	On	05/11/2015	Bond Future			8.85173	100.61437	8.90362	100.07157			0.00	0	47,865
R2048	On	04/02/2016	Bond Future			8.89837	102.34172	8.95173	101.78926			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/05/2016	Bond Future			8.93522	99.73567	8.98969	99.17626			0.00	0	0
Total R2048 Future												0.00	0	47,865
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			10,131.85000	10.13185	9,589,050		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			10,379.02000	10.37902	9,836,220		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			10,255.31000	10.25531	9,712,510		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			392.89000	0.39289	945,350		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			495.10000	0.49510	1,047,560		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			597.12000	0.59712	1,149,580		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			3.17000	0.00317	562,580		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			105.26000	0.10526	664,670		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			207.16000	0.20716	766,570		0.00	0	0
R2048	On	05/05/2016	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	47,865
R207	On	06/08/2015	Bond Future			7.77000	98.62702	7.77000	98.62702		4.68	0.00	0	0
R207	On	05/11/2015	Bond Future			7.77877	100.45251	7.82752	100.28339		4.48	0.00	0	37,422
R207	On	04/02/2016	Bond Future			7.83734	98.53504	7.88982	98.36260		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			7.88548	100.29747	7.94115	100.12476		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			7.92341	98.51559	7.99549	98.30559			0.00	0	0
Total R207 Future												0.00	0	37,422
R207	On	05/11/2015	Bond Future	7.43	Call			352.81000	0.35281	396,090	4.37	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,742.26000	1.74226	1,616,420	4.37	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			423.98000	0.42398	473,640	4.38	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,567.03000	1.56703	1,447,570	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			742.21000	0.74221	815,990	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,046.08000	1.04608	950,740	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			758.06000	0.75806	832,890	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,027.15000	1.02715	932,860	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			774.12000	0.77412	850,000	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,008.45000	1.00845	915,210	4.43	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			581.31000	0.58131	636,260	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,904.38000	1.90438	1,786,890	4.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.50	Call			592.35000	0.59235	648,040	4.02	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,882.06000	1.88206	1,765,310	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			603.53000	0.60353	659,970	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,859.90000	1.85990	1,743,900	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			372.98000	0.37298	412,620	3.97	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,433.35000	2.43335	2,300,550	3.97	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,292.91000	1.29291	1,374,690	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,544.79000	1.54479	1,453,860	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			885.75000	0.88575	949,500	4.03	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,075.66000	2.07566	1,966,700	4.03	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,262.85000	1.26285	1,343,410	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,576.93000	1.57693	1,484,780	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,277.83000	1.27783	1,359,000	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,560.80000	1.56080	1,469,260	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			42.21000	0.04221	252,210		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			0.00000	0.00000	194,030		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			15.97000	0.01597	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			13.12000	0.01312	223,120		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	37,599
R208	On	06/08/2015	Bond Future			7.90000	97.30947	7.90000	97.30947		5.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.89858	95.78275	7.94674	95.58123		5.76	95,591,184.50	998	40,282
R208	On	04/02/2016	Bond Future			7.95264	97.42750	8.00371	97.22213		5.38	0.00	0	0
R208	On	05/05/2016	Bond Future			7.99476	95.76826	8.04823	95.56195		5.38	0.00	0	0
Total R208 Future												95,591,184.50	998	40,282
R208	On	05/11/2015	Bond Future	8.48	Call			2,546.39000	2.54639	2,702,740	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			349.27000	0.34927	304,100	5.96	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			708.21000	0.70821	781,910	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,576.99000	1.57699	1,449,170	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			724.31000	0.72431	799,200	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,550.85000	1.55085	1,424,220	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			740.84000	0.74084	816,920	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,525.16000	1.52516	1,399,720	5.69	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,008.63000	1.00863	1,088,510	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,034.21000	2.03421	1,908,720	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,024.81000	1.02481	1,105,570	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,009.72000	2.00972	1,885,110	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			992.61000	0.99261	1,071,610	5.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future	7.74	Put			2,058.89000	2.05889	1,932,520	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,889.71000	1.88971	1,782,970	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,683.92000	1.68392	1,784,200	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,869.99000	1.86999	1,763,960	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,703.61000	1.70361	1,804,610	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,851.06000	1.85106	1,745,750	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,665.01000	1.66501	1,764,580	5.38	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												95,591,184.50	998	42,482
R209	On	06/08/2015	Bond Future			8.76000	78.50723	8.76000	78.50723		14.03	0.00	0	0
R209	On	05/11/2015	Bond Future			8.74563	77.13558	8.79237	76.77607		14.99	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.78925	78.46016	8.83728	78.09421		14.95	0.00	0	400
R209	On	05/05/2016	Bond Future			8.82711	76.71386	8.87613	76.34359		14.95	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			373.41000	0.37341	418,020	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,918.27000	6.91827	6,603,370	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			384.07000	0.38407	429,760	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,842.26000	6.84226	6,528,440	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			395.41000	0.39541	442,220	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			977.66000	0.97766	876,020	15.27	0.00	0	900
R209	On	05/11/2015	Bond Future	8.01	Put			6,767.07000	6.76707	6,454,370	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Call			1,321.73000	1.32173	1,442,930	14.74	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,613.42000	3.61342	3,375,110	14.74	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,905.25000	3.90525	4,149,050	15.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,164.99000	1.16499	1,049,280	15.17	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,365.81000	4.36581	4,623,680	15.27	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,332.79000	6.33279	6,599,410	15.51	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,407.20000	1.40720	1,307,870	15.51	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,914.74000	2.91474	3,086,380	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,658.70000	3.65870	3,464,390	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,950.10000	2.95010	3,123,110	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,617.08000	3.61708	3,424,140	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,985.69000	2.98569	3,160,070	14.83	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,575.80000	3.57580	3,384,230	14.83	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,431.15000	4.43115	4,636,350	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,433.71000	3.43371	3,268,640	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,351.38000	4.35138	4,554,370	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,501.69000	3.50169	3,334,410	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,390.40000	4.39040	4,594,500	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,466.78000	3.46678	3,300,610	14.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	4,640
Total For R209										0.00	0	29,890
R210 On 06/08/2015 Bond Future			182.56646	182.56646	182.56646	182.56646				0.00	0	0
R210 On 05/11/2015 Bond Future			183.48860	183.48860	183.39903	183.39903				0.00	0	1,698
R210 On 04/02/2016 Bond Future			186.65361	186.65361	186.56171	186.56171				0.00	0	0
Total R210 Future										0.00	0	1,698
R210 On 05/11/2015 Bond Future	182.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Call			1,389.03000	1.38903	1,478,600			0.00	0	0
R210 On 05/11/2015 Bond Future	182.01	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Call			1,409.03000	1.40903	1,498,600			0.00	0	0
R210 On 05/11/2015 Bond Future	181.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 05/11/2015 Bond Future	182.00	Call			1,399.03000	1.39903	1,488,600			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Call			1,571.71000	1.57171	1,663,610			0.00	0	0
R210 On 04/02/2016 Bond Future	184.99	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Call			1,561.71000	1.56171	1,653,610			0.00	0	0
R210 On 04/02/2016 Bond Future	185.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Call			1,551.71000	1.55171	1,643,610			0.00	0	0
R210 On 04/02/2016 Bond Future	185.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	1,698
R211 On 06/08/2015 Bond Future			134.30758	134.30758	134.30758	134.30758				0.00	0	0
R211 On 05/11/2015 Bond Future			136.47744	136.47744	136.48805	136.48805				0.00	0	0
R211 On 04/02/2016 Bond Future			137.13504	137.13504	137.14515	137.14515				0.00	0	1,120
Total R211 Future										0.00	0	1,120
R211 On 05/11/2015 Bond Future	134.99	Call			1,498.05000	1.49805	1,487,440			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			1,488.05000	1.48805	1,477,440			0.00	0	0
R211 On 05/11/2015 Bond Future	135.00	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Call			1,478.05000	1.47805	1,467,440			0.00	0	0
R211 On 05/11/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	138.99	Put			1,844.85000	1.84485	1,854,960			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.00	Put			1,854.85000	1.85485	1,864,960			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Call			0.00000	0.00000	0,000			0.00	0	0
R211 On 04/02/2016 Bond Future	139.01	Put			1,864.85000	1.86485	1,874,960			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			141.33430	141.33430	141.33430	141.33430				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/11/2015	Bond Future			143.62253	143.62253	143.63129	143.63129			0.00	0	928
R212	On	04/02/2016	Bond Future			144.23774	144.23774	144.24594	144.24594			0.00	0	0
Total R212 Future												0.00	0	928
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			2,358.71000	2.35871	2,367,470		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			2,368.71000	2.36871	2,377,470		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			2,378.71000	2.37871	2,387,470		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			1,744.06000	1.74406	1,752,260		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			1,754.06000	1.75406	1,762,260		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			1,764.06000	1.76406	1,772,260		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	06/08/2015	Bond Future			8.64000	89.24397	8.64000	89.24397		11.99	0.00	0	0
R213	On	05/11/2015	Bond Future			8.63650	87.60197	8.68340	87.24770		12.79	0.00	0	19,120
R213	On	04/02/2016	Bond Future			8.68690	89.10589	8.73528	88.74523		12.68	0.00	0	0
R213	On	05/05/2016	Bond Future			8.72592	87.15035	8.77540	86.78570		12.68	0.00	0	0
Total R213 Future												0.00	0	19,120
R213	On	05/11/2015	Bond Future	7.74	Call			232.24000	0.23224	262,320	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,771.57000	7.77157	7,447,380	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			239.49000	0.23949	270,390	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,694.15000	7.69415	7,370,780	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			247.24000	0.24724	278,990	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,617.34000	7.61734	7,294,820	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,184.93000	3.18493	3,366,860	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,149.86000	3.14986	2,971,130	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,221.99000	3.22199	3,405,270	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,112.68000	3.11268	2,935,300	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,260.53000	3.26053	3,445,150	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,077.07000	3.07707	2,901,030	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,743.67000	3.74367	3,928,050	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,856.93000	3.85693	3,676,660	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,670.45000	3.67045	3,852,580	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,931.12000	3.93112	3,748,600	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,706.22000	3.70622	3,889,480	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,893.14000	3.89314	3,711,750	12.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	19,120
R214 On 06/08/2015 Bond Future			8.80000	79.66613	8.80000	79.66613		14.76		0.00	0	0
R214 On 05/11/2015 Bond Future			8.78005	78.24199	8.83186	77.81952		15.74		0.00	0	12,095
R214 On 04/02/2016 Bond Future			8.82489	79.58521	8.87813	79.15517		15.72		0.00	0	4,620
R214 On 05/05/2016 Bond Future			8.85998	77.71302	8.91431	77.27742		15.72		0.00	0	0
Total R214 Future										0.00	0	16,715
R214 On 05/11/2015 Bond Future	8.01	Call			375.46000	0.37546	426,520	15.22		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			7,548.03000	7.54803	7,176,620	15.22		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			353.92000	0.35392	402,510	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			7,714.28000	7.71428	7,340,400	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			364.36000	0.36436	414,160	15.21		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			7,630.74000	7.63074	7,258,070	15.21		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			948.55000	0.94855	1,034,170	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			8,667.47000	8.66747	8,323,050	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			965.42000	0.96542	1,052,260	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			8,590.59000	8.59059	8,247,390	15.20		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			983.33000	0.98333	1,071,420	15.21		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			8,514.92000	8.51492	8,172,970	15.21		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Call			4,477.45000	4.47745	4,712,910	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	8.99	Put			3,877.26000	3.87726	3,677,120	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Call			4,517.92000	4.51792	4,754,680	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.00	Put			3,839.01000	3.83901	3,640,170	15.72		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Call			4,560.39000	4.56039	4,798,450	15.73		0.00	0	0
R214 On 05/05/2016 Bond Future	9.01	Put			3,802.90000	3.80290	3,605,360	15.73		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	16,715
Total for Bond										612,679,036.95	5,869	472,904
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract 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 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			501.18700	501.18700	499.69700	499.69700			0.00	0	441
GOVI On 04/02/2016 GOVI			509.79200	509.79200	508.27400	508.27400			0.00	0	26
GOVI On 05/05/2016 GOVI			518.90400	518.90400	517.37300	517.37300			0.00	0	0
Total GOVI Future									0.00	0	467
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			302,930.00000	30.29300	288,030,000		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			303,030.00000	30.30300	288,130,000		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			303,130.00000	30.31300	288,230,000		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			37,160.00000	3.71600	21,980,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			37,260.00000	3.72600	22,080,000		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			37,360.00000	3.73600	22,180,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	9,140,000		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 05/05/2016 GOVI	517.99	Put			6,170.00000	0.61700	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	9,040,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			6,270.00000	0.62700	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	8,940,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			6,370.00000	0.63700	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	467
Total for GOVI									0.00	0	467
AL37 On 05/11/2015 Index Future			466.68400	466.68400	465.86100	465.86100			0.00	0	3
AL37 On 04/02/2016 Index Future			474.69600	474.69600	473.85800	473.85800			0.00	0	0
Total AL37 Future									0.00	0	3
Total For AL37									0.00	0	3
AL7T On 05/11/2015 Index Future			552.43900	552.43900	550.80700	550.80700			0.00	0	1
AL7T On 04/02/2016 Index Future			561.92400	561.92400	560.26200	560.26200			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 05/11/2015 Index Future			505.27300	505.27300	503.60100	503.60100			0.00	0	458
ALBI On 04/02/2016 Index Future			513.94800	513.94800	512.24500	512.24500			0.00	0	152
ALBI On 05/05/2016 Index Future			523.13400	523.13400	521.41500	521.41500			0.00	0	0
Total ALBI Future									0.00	0	610
Total For ALBI									0.00	0	610
IGOV On 05/11/2015 Index Future			236.09400	236.09400	236.06600	236.06600			0.00	0	973
IGOV On 04/02/2016 Index Future			240.16700	240.16700	240.13700	240.13700			0.00	0	82
IGOV On 05/05/2016 Index Future			244.47800	244.47800	244.45500	244.45500			0.00	0	0
Total IGOV Future									0.00	0	1,055
Total For IGOV									0.00	0	1,055
ILBI On 05/11/2015 Index Future			639.84700	639.84700	639.78700	639.78700			0.00	0	0
ILBI On 04/02/2016 Index Future			650.83900	650.83900	650.77900	650.77900			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									0.00	0	1,829
JIBAR f On 19/08/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.46000	93.54000	6.46000	93.54000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.49000	93.51000	6.49000	93.51000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.60000	93.40000	6.60000	93.40000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.85000	93.15000	6.85000	93.15000			0.00	0	0

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 15/06/2016 Jibar Future			7.06000	92.94000	7.06000	92.94000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.41000	92.59000	7.41000	92.59000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.52000	92.48000	7.52000	92.48000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.64000	92.36000	7.64000	92.36000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
Total for Derivatives :										612,679,036.95	5,869	477,200
AA02 On 28/03/2016 Spot Bond				100.80983		100.00000				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.03188		100.00000				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.16000	103.94132	9.26000	103.61408				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.58925		100.00000				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			9.30000	103.91013	9.40000	103.44966				0.00	0	100,000,000
Total AA07 SPOT										0.00	0	100,000,000
Total For AA07										0.00	0	100,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	110.57900	10.00000	110.55000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				99.76785		100.00000				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				98.57308		100.00000				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			9.55000	98.41275	9.65000	98.11836				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB014L On 19/11/2024 Spot Bond			100.00000	9.28529	100.00000	9.26280				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.46868	10.84000	102.43929				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.77434	100.00000	9.75499				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.62851		100.00000				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			8.76500	105.19680	8.87000	105.00470				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	111.71500	10.00000	111.68600				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			2.17500	280.69161	2.17500	126.16814				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				101.44980		100.00000				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				101.93351		100.00000				0.00	0	2,000,000,000
Total ABFN07 SPOT										0.00	0	2,000,000,000
Total For ABFN07										0.00	0	2,000,000,000
ABFN08 On 17/03/2020 Spot Bond				101.22391		100.00000				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				101.25478		100.00000				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				99.11284		100.00000				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 09/04/2017 Spot Bond				100.50697		100.00000				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.20902		100.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				99.98005		100.00000				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				99.97937		100.00000				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			1.91500	179.27203	1.91500	179.24751				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	178.82626	2.17000	178.80057				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	191.18438	1.82000	191.15873				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			8.16125	82.42917	8.26625	82.21452				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			8.16125	82.42917	8.26625	82.21452				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				100.71000		100.00000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.12159		100.00000				0.00	400,000,000	100,000,000
Total ABN39 SPOT										0.00	400,000,000	100,000,000
Total For ABN39										0.00	400,000,000	100,000,000
ABN40 On 29/09/2015 Spot Bond				99.99000		100.00000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42 On 16/11/2015 Spot Bond				99.15000		100.00000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.64000		100.00000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				97.22000		100.00000			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				97.55000		100.00000			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				100.73747		100.00000			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				100.61381		100.00000			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				96.19000		100.00000			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				95.48000		100.00000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.19000		100.00000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				94.92000		100.00000			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				100.87690		100.00000			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56 On 15/09/2015 Spot Bond			6.90000	106.08818	6.98500	106.05992			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.59349		100.00000			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				93.19000		100.00000			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				92.93000		100.00000			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			2.46500	113.46571	2.46500	96.15978			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			2.31000	168.77331	2.31500	104.05689			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			2.38000	219.33972	2.38000	116.43246			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		100.00000			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				91.59000		100.00000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.64000	93.51415	9.74500	92.97361			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		100.00000			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				103.96000		100.00000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN71 On 29/03/2016 Spot Bond				53.44000		100.00000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.05996		100.00000			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				99.41000		100.00000			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				109.53000		100.00000			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	107.42440	9.63000	107.39679			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				103.09000		100.00000			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			9.57000	107.85142	9.66500	107.14877			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.00500	92.68308	9.10500	92.25391			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				98.98000		100.00000			0.00	0	270,000,000
Total ABN81 SPOT									0.00	0	270,000,000
Total For ABN81									0.00	0	270,000,000
ABN82 On 05/07/2016 Spot Bond				112.63000		100.00000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.66500	107.17641	9.76000	106.47962			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				93.27000		100.00000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.37271		100.00000			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.29027		100.00000			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			8.31500	107.57146	8.42000	107.30151		1,663,000,000.00		200,000	1,420,000,000
Total ABS10 SPOT								1,663,000,000.00		200,000	1,420,000,000
Total For ABS10								1,663,000,000.00		200,000	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.48000	103.00785	9.58000	102.55300		0.00		0	700,000,000
Total ABS11 SPOT								0.00		0	700,000,000
Total For ABS11								0.00		0	700,000,000
ABS12 On 14/05/2020 Spot Bond			9.28500	102.16924	9.38500	101.76736		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			9.71000	102.19336	9.81000	101.68168		0.00		0	0
Total ABS13 SPOT								0.00		0	0
Total For ABS13								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			9.19500	97.82058	9.29500	97.42484			2,758,500,000.00	300,000	4,425,000,000
Total ABS6 SPOT									2,758,500,000.00	300,000	4,425,000,000
Total For ABS6									2,758,500,000.00	300,000	4,425,000,000
ABS7 On 11/09/2026 Spot Bond			9.76500	97.24687	9.86000	96.61781			0.00	0	1,910,000,000
Total ABS7 SPOT									0.00	0	1,910,000,000
Total For ABS7									0.00	0	1,910,000,000
ABS9 On 17/03/2016 Spot Bond			7.60500	104.78864	7.69000	104.71803			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			1.98500	284.37165	1.98500	224.41375			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.36500	133.29684	1.36500	130.37282			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			1.94500	137.23922	1.94500	134.51830			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01019	100.00000	0.01016			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			8.87000	105.90073	8.95500	105.86690			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				99.81246		100.00000			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	9.79201	100.00000	9.76829			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				99.80779		100.00000			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				99.74183		100.00000			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL03L On 20/03/2016 Spot Bond			100.00000	58.36492	100.00000	58.22353				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				99.81713		100.00000				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				75.23164		100.00000				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	58.36492	100.00000	58.22353				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				99.24477		100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.23042		100.00000				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.34754		100.00000				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.17818		100.00000				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.21348		100.00000				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.22901		100.00000				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.32940		100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				100.32940		100.00000			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.33117		100.00000			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.33117		100.00000			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.32763		100.00000			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				97.57425		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	111.71500	10.00000	111.68600			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.04635		100.00000			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				101.19233		100.00000			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				101.22737		100.00000			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.24143		100.00000			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				101.21321		100.00000			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				101.14995		100.00000			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.49500	103.24393	9.59500	102.79415			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 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
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				91.87608		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				196.62036		100.00000			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				196.70355		100.00000			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.17808		100.00000			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.08417		100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				101.59918		100.00000			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.08301		100.00000			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.92862		100.00000			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				100.67127		100.00000			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.12908		100.00000			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.02897		100.00000			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.18234		100.00000			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				101.96376		100.00000			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.15714		100.00000			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.10767		100.00000			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.03763	10.23000	104.00943			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.08211		100.00000			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				114.79165		100.00000			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			9.62500	101.97443	9.72500	101.63169			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				101.15283		100.00000				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	120.27955	1.75000	120.12873				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				101.12388		100.00000				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.15888		100.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				101.08886		100.00000				0.00	0	136,920,000
Total ACL175 SPOT										0.00	0	136,920,000
Total For ACL175										0.00	0	136,920,000
ACL181 On 20/06/2017 Spot Bond				101.17980		100.00000				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.39094		100.00000				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				101.07626		100.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				101.93314		100.00000				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.15188		100.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				101.12803		100.00000				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.18788		100.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				101.20623		100.00000			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.11643		100.00000			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.30625		100.00000			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.21055		100.00000			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.21055		100.00000			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.27075		100.00000			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.13088		100.00000			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.27993		100.00000			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				102.67761		100.00000			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.27075		100.00000			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.01117		100.00000			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.23456		100.00000			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				101.21484		100.00000			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				140.79231		100.00000			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				142.82298		100.00000			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.06084		100.00000			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.05103		100.00000			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.86865		100.00000			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.07765		100.00000			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.22706		100.00000			0.00	0	330,000,000
Total ACL213 SPOT									0.00	0	330,000,000
Total For ACL213									0.00	0	330,000,000
ACL214 On 20/09/2020 Spot Bond				101.12388		100.00000			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.06224		100.00000			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.06084		100.00000			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.16539		100.00000			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				100.04293		100.00000			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.39098		100.00000			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.38468		100.00000			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				101.47529		100.00000			0.00	3,215,400,000	1,607,700,000
Total ADCB01 SPOT									0.00	3,215,400,000	1,607,700,000
Total For ADCB01									0.00	3,215,400,000	1,607,700,000
ADCB0 On 31/07/2016 Spot Bond				100.30552		100.00000			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.29898		100.00000			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.86608		100.00000			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	72.51559	100.00000	72.24091			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	40.46626	100.00000	40.36823			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.66527	100.00000	14.62973			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	1.59570	100.00000	1.59183			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A1 On 21/11/2015 Spot Bond				101.71356		100.00000			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF1B On 21/11/2014 Spot Bond				101.88557						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				102.00021						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.48471		100.00000				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				100.53334		100.00000				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				100.59808		100.00000				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				100.46058		100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.10000	101.09188	8.20500	101.00195				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.59512		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				100.69331		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	34.76617	100.00000	34.64821				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	9.14429	100.00000	9.11326				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			9.19500	101.66157	9.29500	101.34044				0.00	0	2,900,000,000
Total AIR01 SPOT										0.00	0	2,900,000,000
Total For AIR01										0.00	0	2,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.66500	114.09855	9.76000	113.52651				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			7.62500	106.40230	7.71000	106.33271				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.38000	101.11771	9.48500	100.47828				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	14.75687	100.00000	14.72421				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			9.98000	102.18870	10.07000	101.47576			1,033,928,000,000.00		103,600,000	51,800,000
Total AIR05 SPOT									1,033,928,000,000.00		103,600,000	51,800,000
Total For AIR05									1,033,928,000,000.00		103,600,000	51,800,000
AIRL01 On 30/04/2028 Spot Bond			2.56000	172.87296	2.56500	172.75800				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				101.43448		100.00000				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.02038		100.00000				0.00	0	15,200,000,000
Total APF01 SPOT										0.00	0	15,200,000,000
Total For APF01										0.00	0	15,200,000,000
APF02 On 26/09/2019 Spot Bond				101.09847		100.00000				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.13099	100.00000	16.48164				0.00	0	45,200,000,000
Total APF03 SPOT										0.00	0	45,200,000,000
Total For APF03										0.00	0	45,200,000,000
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.04300		100.00000				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN006 On 28/02/2017 Spot Bond				102.18463		100.00000			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.07136		100.00000			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.10766		100.00000			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.53928		100.00000			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.69183		100.00000			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN014 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
ASN015 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
ASN016 On 11/04/2017 Spot Bond				93.95000		100.00000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.43598		100.00000			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.49259		100.00000			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/12/2033 Spot Bond			2.63000	238.37671	2.63000	132.88790			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				114.33673		100.00000			0.00	0	0
Total ASN023 SPOT									0.00	0	0
Total For ASN023									0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.82492		100.00000			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 14/08/2017 Spot Bond				113.99360		100.00000			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				114.50344		100.00000			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.04458		100.00000			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.64500	211.45788	2.64500	166.87039			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.99913		100.00000			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.01038		100.00000			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.61797		100.00000			0.00	0	15,000,000
Total ASN054 SPOT									0.00	0	15,000,000
Total For ASN054									0.00	0	15,000,000
ASN05: On 16/04/2018 Spot Bond				100.57957		100.00000			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.48196		100.00000			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.37367		100.00000			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.32116		100.00000			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				98.52910		100.00000			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				100.01411		100.00000			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.47985		100.00000			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN068 On 15/06/2018 Spot Bond				101.19565		100.00000			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN069 On 07/02/2020 Spot Bond				100.13060		100.00000			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN070 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN072 On 30/06/2016 Spot Bond				101.09483		100.00000			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN073 On 20/07/2018 Spot Bond				94.14420		100.00000			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN074 On 02/07/2016 Spot Bond				100.79113		100.00000			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN077 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN078 On 20/06/2020 Spot Bond				100.33879		100.00000			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN080 On 20/09/2020 Spot Bond				100.17601		100.00000			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	39.85958	100.00000	39.77136			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	23.13829	100.00000	23.08224			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	23.23699	100.00000	23.18069			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN40I On 20/12/2017 Spot Bond			100.00000	22.79286	100.00000	22.73764			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	31.97685	100.00000	31.89938			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	43.05875	100.00000	42.95443			0.00	0	0
Total ASN49U SPOT									0.00	0	0
Total For ASN49U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.78723	100.00000	17.74414			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	42.28938	100.00000	42.18694			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	61.16390	100.00000	61.01573			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.14810	100.00000	1.14352			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				101.22825		100.00000			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				100.97669		100.00000			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.28106		100.00000			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			9.19500	105.18178	9.29500	104.88624		5,517,000,000,000.00	600,000,000	300,000,000	
Total BAW11 SPOT								5,517,000,000,000.00	600,000,000	300,000,000	
Total For BAW11								5,517,000,000,000.00	600,000,000	300,000,000	
BAW13 On 17/04/2017 Spot Bond				101.08924		100.00000			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW15 On 01/02/2016 Spot Bond				100.37037		100.00000				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.30676		100.00000				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				101.68642		100.00000				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			9.68000	101.28647	9.78000	100.85439				0.00	0	1,600,000,000
Total BAW19 SPOT										0.00	0	1,600,000,000
Total For BAW19										0.00	0	1,600,000,000
BAW2 On 02/10/2015 Spot Bond			6.89000	104.84544	6.97500	104.81350				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	85.38283	100.00000	85.18519				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.83000	101.00948	9.93000	100.51404				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.13153		100.00000				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			8.91500	105.54530	9.02000	105.31715				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			10.92655	102.10677	10.94707	102.42369				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.79505	101.41589	10.80937	101.39859				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			10.93723	101.43457	10.94205	101.37339				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				101.29675		100.00000				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			11.01142	101.42061	11.02129	101.35264				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			11.85515	101.25278	11.89031	101.16056				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.32651		100.00000				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.32651		100.00000				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.32658		100.00000				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.17655	101.25287	11.19707	101.16062				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			11.11464	101.50273	11.12829	101.96819				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			10.79505	101.41589	10.80937	101.39859				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	101.61061	11.06000	101.62111				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			10.23778	101.32962	10.27017	98.52900				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				102.00227		100.00000				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA18 On 31/12/2016 Spot Bond				101.25708		100.00000				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.25708		100.00000				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99590		100.00000				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.48395	104.23947	8.03778	104.97017				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.69000	100.31616	11.79500	100.25230				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.70845		100.00000				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.61500	98.62306	11.72000	78.15995				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99590		100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				101.14822		100.00000				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.10292	9.28000	98.77943				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.22088		100.00000				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.49500	98.36323	11.59500	76.44389				0.00	0	500,000,000
Total BAYA32 SPOT										0.00	0	500,000,000
Total For BAYA32										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
BAYA33 On 31/03/2018 Spot Bond				101.18568		100.00000			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.21501		100.00000			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.21501		100.00000			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		100.00000			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				101.17158		100.00000			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				101.23701		100.00000			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		100.00000			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.23701		100.00000			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.17393		100.00000			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.19576		100.00000			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.23711		100.00000			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				100.96964		100.00000			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA48 On 31/03/2016 Spot Bond				101.00924		100.00000				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			13.92655	102.45740	13.94707	102.75594				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			15.21544	102.00852	15.25102	101.88838				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.10754	101.80083	14.14579	101.76827				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.59472		100.00000				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.59472		100.00000				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.59472		100.00000				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				101.65285		100.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				101.39066		100.00000				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	38.32714	100.00000	38.25443				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.79494	100.00000	20.74456				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.92573	100.00000	18.87988				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.68255	100.00000	11.65425			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.68255	100.00000	11.65425			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.12476	100.00000	14.09055			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.23886	100.00000	12.20921			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.43108		100.00000			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				100.71372		100.00000			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.53364		100.00000			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.13227	100.00000	10.10773			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.13227	100.00000	10.10773			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358			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	94.31525	100.00000	94.07216			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0
Total BCP97U SPOT									0.00	0	0
Total For BCP97U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			1.88500	185.42392	1.88500	103.71683			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			8.18500	161.96300	8.28000	94.44542			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			8.18500	162.33038	8.28000	95.74373			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			8.57000	99.13700	8.66500	98.40869			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.29500	99.94834	8.39500	99.69857			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.45907		100.00000			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.91807		100.00000			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.49941		100.00000			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.53042		100.00000			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.61677		100.00000			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	54.13741	100.00000	54.00626			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.30232		100.00000			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.30796		100.00000			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.30983		100.00000			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.33235		100.00000			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.36232		100.00000			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	33.89980	100.00000	33.81767			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	33.89980	100.00000	33.81767			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.25992		100.00000			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.28400		100.00000			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.41500	104.15935	8.52000	103.98194				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.35621		100.00000				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.48440		100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	24.19796	100.00000	24.13934				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	24.19796	100.00000	24.13934				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.87888		100.00000				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.24500	101.13539	11.34500	99.58659				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.21005		100.00000				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.13500	96.46659	11.23500	93.35068				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				103.96123		100.00000				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	79.72760	100.00000	79.56554				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.68027		100.00000				0.00	50,000,000	50,000,000
Total BID04 SPOT										0.00	50,000,000	50,000,000
Total For BID04										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.55193		100.00000			0.00	50,000,000	50,000,000
Total BID05 SPOT									0.00	50,000,000	50,000,000
Total For BID05									0.00	50,000,000	50,000,000
BID06 On 30/06/2019 Spot Bond			8.80500	101.20855	8.90500	71.92712			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.54820		100.00000			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				100.00000	0.00000	100.00000			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				98.46762	100.00000	80.93126			0.00	34,000,000,000	56,400,000,000
Total BIDC48 SPOT									0.00	34,000,000,000	56,400,000,000
Total For BIDC48									0.00	34,000,000,000	56,400,000,000
BLG1A On 21/11/2015 Spot Bond				101.53943		100.00000			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				101.78045		100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.53462		100.00000			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				101.61033		100.00000			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				101.74797		100.00000			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				102.32106		100.00000			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				103.24860		100.00000			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR12 On 25/01/2016 Spot Bond				100.42089		100.00000				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.43240		100.00000				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				101.36225		100.00000				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.47401		100.00000				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				101.58945		100.00000				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				98.70022		100.00000				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				98.05529		100.00000				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC046 On 24/08/2015 Spot Bond				99.80664		100.00000				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC047 On 21/08/2015 Spot Bond				99.85896		100.00000				0.00	0	2,000,000,000
Total BTC047 SPOT										0.00	0	2,000,000,000
Total For BTC047										0.00	0	2,000,000,000
BTC048 On 04/09/2015 Spot Bond				99.60971		100.00000				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC049 On 07/09/2015 Spot Bond				99.55663		100.00000			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC051 On 11/09/2015 Spot Bond				99.04706		100.00000			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0
BTC052 On 07/10/2015 Spot Bond				99.02805		100.00000			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.61351		100.00000			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC055 On 21/10/2015 Spot Bond				98.78172		100.00000			0.00	0	0
Total BTC055 SPOT									0.00	0	0
Total For BTC055									0.00	0	0
BTC056 On 19/10/2015 Spot Bond				98.81641		100.00000			0.00	0	0
Total BTC056 SPOT									0.00	0	0
Total For BTC056									0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.54329		100.00000			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC058 On 14/10/2015 Spot Bond				98.90280		100.00000			0.00	0	0
Total BTC058 SPOT									0.00	0	0
Total For BTC058									0.00	0	0
BTC059 On 23/10/2015 Spot Bond				98.70932		100.00000			0.00	0	0
Total BTC059 SPOT									0.00	0	0
Total For BTC059									0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.31920		100.00000			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC061 On 03/11/2015 Spot Bond				98.51055		100.00000			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC062 On 30/10/2015 Spot Bond				98.54057		100.00000			0.00	0	0
Total BTC062 SPOT									0.00	0	0
Total For BTC062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC063 On 25/11/2015 Spot Bond			100.00000	77.82516	100.00000	100.00000			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	40.01163	100.00000	39.91471			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				100.97491		100.00000			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.01145		100.00000			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.17503		100.00000			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				99.87457		100.00000			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	19.83771	100.00000	19.78965			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			9.61500	108.95552	9.72000	108.80460			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				104.21458		100.00000			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			7.96500	104.58469	8.07000	104.48768			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			12.69500	101.49791	12.79500	101.22188			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.51526		100.00000			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			12.99500	96.43218	13.09500	96.13408			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.06500	102.80444	9.17000	102.61101			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				99.17604		100.00000			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			12.99500	99.29261	13.09500	98.96403			0.00	0	500,000,000
Total CBL18 SPOT									0.00	0	500,000,000
Total For CBL18									0.00	0	500,000,000
CBL19 On 02/11/2015 Spot Bond				100.37477		100.00000			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				95.51091		100.00000			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.15029		100.00000			0.00	4,800,000,000	1,600,000,000
Total CBL21 SPOT									0.00	4,800,000,000	1,600,000,000
Total For CBL21									0.00	4,800,000,000	1,600,000,000
CBL22 On 06/05/2020 Spot Bond			10.63000	94.49734	10.73000	94.12462			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				99.88697		100.00000			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.09000	114.96203	10.18500	114.38118			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			10.12000	110.53024	10.21500	109.92459			0.00	0	1,050,000,000
Total CCT02 SPOT									0.00	0	1,050,000,000
Total For CCT02									0.00	0	1,050,000,000
CCT03 On 15/03/2025 Spot Bond			10.01500	111.51311	10.11000	110.88144			0.00	0	548,200,000
Total CCT03 SPOT									0.00	0	548,200,000
Total For CCT03									0.00	0	548,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				102.05861		100.00000			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			11.81500	104.62388	11.92000	104.52914			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.29795		100.00000			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				101.62596		100.00000			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	111.71540	10.00000	111.68620			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				100.96389		100.00000			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.34667		100.00000			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.54961		100.00000			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	8.91750	100.00000	8.88966			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	20.28948	100.00000	20.24033			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	21.20771	100.00000	21.14151			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.77707		100.00000			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				101.05895		100.00000			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.10030		100.00000			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.14802		100.00000			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				99.74849		100.00000			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN130 On 20/08/2015 Spot Bond				99.75108		100.00000			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN134 On 20/08/2015 Spot Bond				99.73739		100.00000			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN170 On 20/12/2015 Spot Bond				101.17821		100.00000			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN17(On 20/03/2016 Spot Bond				101.48400		100.00000				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	101.15911	10.11000	101.13200				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.79561		100.00000				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	124.20123	2.76000	125.89502				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				107.22998		100.00000				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	125.94835	3.14000	123.19449				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	103.71406	8.25000	103.69129				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19(On 13/09/2021 Spot Bond			2.64500	128.64118	2.64500	134.73493				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19(On 13/09/2016 Spot Bond			2.40000	125.13215	2.40000	131.06053				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				101.64913		100.00000				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.69500	102.53414	8.78000	102.41685				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.49271		100.00000				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN22(On 20/10/2016 Spot Bond				100.50639		100.00000				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.74500	102.58433	8.83000	102.46625				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.74500	102.58433	8.83000	102.46625				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.79500	101.37951	8.88000	101.25148				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				101.20645		100.00000				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				101.32784		100.00000				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600				0.00	0	0
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	111.71500	10.00000	111.68600				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				99.97991		100.00000				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				101.77250		100.00000				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	104.38474	9.35000	104.35840				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24: On 24/02/2019 Spot Bond			9.35000	104.38474	9.35000	104.35840			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				101.71186		100.00000			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25: On 26/03/2017 Spot Bond				101.42475		100.00000			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				101.78758		100.00000			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				101.78758		100.00000			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				101.78758		100.00000			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26: On 26/03/2017 Spot Bond				101.35572		100.00000			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26: On 26/03/2019 Spot Bond			9.42500	104.32765	9.52500	103.99966			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26: On 30/04/2017 Spot Bond				100.90726		100.00000			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26: On 20/06/2017 Spot Bond				104.58589		100.00000			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27: On 20/06/2017 Spot Bond				101.37852		100.00000			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN27: On 20/06/2017 Spot Bond				101.37164		100.00000			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274: On 20/06/2017 Spot Bond				101.38401		100.00000			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275: On 22/05/2017 Spot Bond				99.77619		100.00000			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277: On 25/05/2017 Spot Bond				101.99759		100.00000			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278: On 20/06/2017 Spot Bond				101.56891		100.00000			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280: On 07/06/2017 Spot Bond				102.19394		100.00000			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN283: On 20/09/2015 Spot Bond				101.07485		100.00000			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288: On 10/08/2017 Spot Bond				100.33240		100.00000			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289: On 30/08/2017 Spot Bond				101.98052		100.00000			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290: On 26/06/2017 Spot Bond				101.35268		100.00000			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291: On 26/06/2017 Spot Bond				101.18313		100.00000			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292: On 26/06/2017 Spot Bond				102.96939		100.00000			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.95163		100.00000			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				101.17012		100.00000			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.98322		100.00000			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.28691		100.00000			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.95168		100.00000			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.36118		100.00000			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.05635		100.00000			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				148.00032		100.00000			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.31885		100.00000			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				148.36146		100.00000			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				147.37041		100.00000			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond									0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				148.07051		100.00000			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				144.09408		100.00000			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN311 On 20/03/2018 Spot Bond				144.25362		100.00000			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.97530		100.00000			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.92000	95.53468	11.02500	95.01463			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.44000	97.10947	11.54500	96.58167			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.00924		100.00000			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.28751		100.00000			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.97585		100.00000			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.44726		100.00000			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.31769		100.00000			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	102.48904	8.80500	102.42686			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN322 On 20/12/2015 Spot Bond				101.13088		100.00000			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.45151		100.00000			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				139.99627		100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.20365		100.00000			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.28472		100.00000			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.23475		100.00000			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.71403		100.00000			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				83.23941		100.00000			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.34767		100.00000			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				101.00924		100.00000			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2015 Spot Bond				127.72538		100.00000			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				127.76013		100.00000			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.36570		100.00000			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.48975		100.00000			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.01512		100.00000			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				101.70348		100.00000			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.40382		100.00000			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.07930		100.00000			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.24559		100.00000			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.36232		100.00000			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.04121		100.00000			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.98566		100.00000			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.35000		100.00000			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				101.65276		100.00000			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.30992		100.00000			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.44461		100.00000			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.03000		100.00000			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.10000	106.71094	10.20500	102.95116			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.14352		100.00000			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.18558		100.00000			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.24000	108.98810	12.34500	104.54840			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.19290		100.00000			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.27000	102.48478	12.37500	101.92038			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.79713	10.02000	105.76903			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.19290		100.00000			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.40043		100.00000			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				101.36848		100.00000			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.12584		100.00000			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.14985		100.00000			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.15000		100.00000			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.05282		100.00000			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.63000	104.96408	9.73000	104.50983			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.21626		100.00000			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.24979		100.00000			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	101.80745	10.98000	101.77788			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.33988	11.00000	104.30952			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.29081		100.00000			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN383 On 22/07/2017 Spot Bond				100.44040		100.00000			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.03000	104.77301	12.13500	104.17010			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.39359		100.00000			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.14973		100.00000			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.43646		100.00000			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.22761		100.00000			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.89615		100.00000			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				101.05810		100.00000			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.07485		100.00000			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.17155		100.00000			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.13788		100.00000			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				101.50004		100.00000			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.23581		100.00000			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.57742		100.00000			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.97672		100.00000			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				99.97686		100.00000			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.13788		100.00000			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.28472		100.00000			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.95768		100.00000			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.93847		100.00000			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				99.77476		100.00000			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.00475		100.00000			0.00	0	0
Total CLN405 SPOT									0.00	0	0
Total For CLN405									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				86.82488		100.00000			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond				101.14489		100.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.28980		100.00000				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.78026		100.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.82972		100.00000				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.15218	100.00000	1.03557				0.00	2,000,000,000	2,000,000,000
Total CLN411 SPOT										0.00	2,000,000,000	2,000,000,000
Total For CLN411										0.00	2,000,000,000	2,000,000,000
CLN412 On 18/07/2020 Spot Bond				100.15904	100.00000	1.78368				0.00	2,000,000,000	2,000,000,000
Total CLN412 SPOT										0.00	2,000,000,000	2,000,000,000
Total For CLN412										0.00	2,000,000,000	2,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	42.35602	7.01000	41.73391				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				171.90187		100.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.57000	149.67497	8.66500	98.40869				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			8.18500	161.96300	8.28000	36.38133				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			8.18500	162.33038	8.28000	36.83486				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				98.67895		100.00000			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				98.66766		100.00000			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.77138		100.00000			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.10004		100.00000			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.22054		100.00000			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.14148		100.00000			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.15707		100.00000			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.75849		100.00000			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.15188		100.00000			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.44726		100.00000			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.04823		100.00000			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.12174		100.00000			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				101.11467		100.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.12168		100.00000			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.15188		100.00000			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				101.92259		100.00000			0.00	0	10,000,000
Total COH001 SPOT									0.00	0	10,000,000
Total For COH001									0.00	0	10,000,000
COH00 On 15/04/2019 Spot Bond				100.67779		100.00000			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			8.87500	106.50922	8.96000	107.82686		607,582,500,000.00		68,460,000	68,460,000
Total COJ02 SPOT								607,582,500,000.00		68,460,000	68,460,000
Total For COJ02								607,582,500,000.00		68,460,000	68,460,000
COJ04 On 05/06/2018 Spot Bond			8.74000	102.31009	8.84500	102.02826		5,248,370,000,000.00		600,500,000	2,230,800,000
Total COJ04 SPOT								5,248,370,000,000.00		600,500,000	2,230,800,000
Total For COJ04								5,248,370,000,000.00		600,500,000	2,230,800,000
COJ05 On 05/06/2023 Spot Bond			10.27000	112.48948	10.37000	111.89622		0.00		0	300,000,000
Total COJ05 SPOT								0.00		0	300,000,000
Total For COJ05								0.00		0	300,000,000
COJ06 On 09/12/2015 Spot Bond			7.35000	102.96098	7.43500	102.91288		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			9.84000	108.14688	9.94000	107.68531		0.00		0	200,000,000
Total COJ07 SPOT								0.00		0	200,000,000
Total For COJ07								0.00		0	200,000,000
COJG0 On 09/06/2024 Spot Bond			9.88000	103.51955	9.98500	102.87843		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			10.25000	97.32319	10.35500	96.77241		10,250,000,000,000.00		1,000,000,000	500,000,000
Total COT01 SPOT								10,250,000,000,000.00		1,000,000,000	500,000,000
Total For COT01								10,250,000,000,000.00		1,000,000,000	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
COT02 On 03/04/2028 Spot Bond			10.91500	98.81041	11.01000	98.16380			0.00	0	1,400,000,000
Total COT02 SPOT									0.00	0	1,400,000,000
Total For COT02									0.00	0	1,400,000,000
COT03 On 05/06/2028 Spot Bond			10.91500	91.83978	11.01000	91.21524			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				101.66520		100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.45950	100.00000	11.43174			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				101.65224		100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.06642		100.00000			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				101.64977		100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL026 On 20/08/2015 Spot Bond				103.40411		100.00000			0.00	0	0
Total CPL026 SPOT									0.00	0	0
Total For CPL026									0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.20011		100.00000			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	10.64791	100.00000	10.62212			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	13.17245	100.00000	13.14054			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			11.60500	98.13796	11.70500	96.47593			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	18.49317	100.00000	18.44837				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	10.03242	100.00000	10.00811				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	19.24903	100.00000	19.20240				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.33812		100.00000				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.94000	100.46440	8.04500	100.24380				0.00	0	380,000,000
Total DENG44 SPOT										0.00	0	380,000,000
Total For DENG44										0.00	0	380,000,000
DENG5 On 20/11/2015 Spot Bond				99.86210		100.00000				0.00	0	300,000,000
Total DENG55 SPOT										0.00	0	300,000,000
Total For DENG55										0.00	0	300,000,000
DENG5 On 25/02/2016 Spot Bond				101.54294		100.00000				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				101.36822		100.00000				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	82.61674	100.00000	82.43355				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.35511		100.00000				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				100.77476		100.00000				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.21281		100.00000				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC11 On 03/02/2016 Spot Bond				100.11918	100.00000	70.67146			0.00	3,000,000,000	3,000,000,000
Total DLTC11 SPOT									0.00	3,000,000,000	3,000,000,000
Total For DLTC11									0.00	3,000,000,000	3,000,000,000
DLTC12 On 03/08/2016 Spot Bond				100.12443	100.00000	49.85770			0.00	2,000,000,000	2,000,000,000
Total DLTC12 SPOT									0.00	2,000,000,000	2,000,000,000
Total For DLTC12									0.00	2,000,000,000	2,000,000,000
DOL003 On 20/09/2018 Spot Bond				101.48696		100.00000			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.68396		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				101.29171		100.00000			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				55.88148		100.00000			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			9.37000	99.85542	9.47000	99.39303			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV21 On 15/06/2016 Spot Bond			7.59500	108.29715	7.68000	108.20351			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.15500	101.21603	9.25500	100.82852		9,162,324,000,000.00	1,000,800,000	1,890,000,000	
Total DV22 SPOT								9,162,324,000,000.00	1,000,800,000	1,890,000,000	
Total For DV22								9,162,324,000,000.00	1,000,800,000	1,890,000,000	
DV23 On 27/02/2023 Spot Bond			9.53000	107.09215	9.63500	106.50179		19,060,953,000,000.00	2,000,100,000	4,562,600,000	
Total DV23 SPOT								19,060,953,000,000.00	2,000,100,000	4,562,600,000	
Total For DV23								19,060,953,000,000.00	2,000,100,000	4,562,600,000	
DV24 On 18/02/2024 Spot Bond			9.51000	100.90392	9.61500	100.27272		0.00	0	1,047,000,000	
Total DV24 SPOT								0.00	0	1,047,000,000	
Total For DV24								0.00	0	1,047,000,000	
DV29 On 18/02/2029 Spot Bond			9.53000	104.14516	9.62000	103.42498		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC007 On 15/09/2015 Spot Bond				101.09063		100.00000				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC008 On 20/11/2015 Spot Bond				99.86268		100.00000				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				101.16558		100.00000				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				101.21655		100.00000				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.32328		100.00000				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				100.90621		100.00000				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				99.97534		100.00000				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				100.68355		100.00000				0.00	0	20,000,000
Total DVF17 SPOT										0.00	0	20,000,000
Total For DVF17										0.00	0	20,000,000
DVF18 On 30/03/2018 Spot Bond				100.39130		100.00000				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.26500	121.41114	8.36500	120.93268				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				96.74452		100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.31000	101.93855	2.31000	101.92356				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			2.05000	127.51165	2.05500	127.42481				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.05000	114.98985	2.05500	114.90269				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			1.97000	115.87025	1.97500	115.78093				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			2.23000	105.00366	2.23000	104.98839				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			2.29000	102.30930	2.29000	102.29430				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.68000	103.85006	9.78000	103.42939				0.00	0	118,800,000
Total EMM01 SPOT										0.00	0	118,800,000
Total For EMM01										0.00	0	118,800,000
EMM02 On 11/03/2021 Spot Bond			9.58000	109.33805	9.68000	108.87361				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			9.96500	103.21589	10.06000	102.64316				0.00	0	200,000,000
Total EMM03 SPOT										0.00	0	200,000,000
Total For EMM03										0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.16500	97.86979	10.25500	94.42799				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			10.30500	104.96408	10.39500	105.36383			0.00	0	3,999,999,600
Total EMM05 SPOT									0.00	0	3,999,999,600
Total For EMM05									0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.06500	102.08652	10.16000	101.92769			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				99.88242		100.00000			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				99.67639		100.00000			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.25690		100.00000			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.15298		100.00000			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.14730		100.00000			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.14067		100.00000			0.00	0	345,000,000
Total EPFC12 SPOT									0.00	0	345,000,000
Total For EPFC12									0.00	0	345,000,000
EPFC15 On 24/08/2015 Spot Bond				103.34832		100.00000			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				99.78667		100.00000			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				101.75143		100.00000			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				96.17706		100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS06 On 09/04/2018 Spot Bond				99.70743		100.00000			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			10.27500	99.27265	10.37500	99.02333			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				97.90403		100.00000			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				99.49872		100.00000			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.91592		100.00000			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				99.91047		100.00000			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.92536		100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.91788		100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.91460		100.00000			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				99.91853		100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.91579		100.00000			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.92369		100.00000			0.00	1,900,000,000	950,000,000
Total ERSA18 SPOT									0.00	1,900,000,000	950,000,000
Total For ERSA18									0.00	1,900,000,000	950,000,000
ERSA1 On 17/11/2025 Spot Bond				99.92477		100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.25000	103.57350	6.25000	103.55582			0.00	0	72,500,000,000
Total ES15 SPOT									0.00	0	72,500,000,000
Total For ES15									0.00	0	72,500,000,000
ES18 On 20/04/2018 Spot Bond			8.11000	105.58749	8.21000	105.32335		690,740,865,000.00		85,171,500	13,081,145,200
Total ES18 SPOT								690,740,865,000.00		85,171,500	13,081,145,200
Total For ES18								690,740,865,000.00		85,171,500	13,081,145,200
ES23 On 25/01/2023 Spot Bond			8.76500	107.15913	8.87000	106.54639		1,934,948,252,500.00		220,758,500	10,642,663,600
Total ES23 SPOT								1,934,948,252,500.00		220,758,500	10,642,663,600
Total For ES23								1,934,948,252,500.00		220,758,500	10,642,663,600
ES26 On 02/04/2026 Spot Bond			9.01500	94.97107	9.11000	94.34324		85,249,446,000.00		9,456,400	10,650,115,200
Total ES26 SPOT								85,249,446,000.00		9,456,400	10,650,115,200
Total For ES26								85,249,446,000.00		9,456,400	10,650,115,200
ES33 On 15/09/2033 Spot Bond			9.64500	84.87152	9.69500	84.48626		49,074,161,232,000.00		5,088,041,600	134,703,100,000
Total ES33 SPOT								49,074,161,232,000.00		5,088,041,600	134,703,100,000
Total For ES33								49,074,161,232,000.00		5,088,041,600	134,703,100,000
ES42 On 25/04/2042 Spot Bond			9.72000	90.97473	9.82500	90.06224		1,190,944,944,000.00		122,525,200	64,089,734,900
Total ES42 SPOT								1,190,944,944,000.00		122,525,200	64,089,734,900
Total For ES42								1,190,944,944,000.00		122,525,200	64,089,734,900
EXX01 On 19/05/2017 Spot Bond				98.82580		100.00000			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				96.91918		100.00000			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB01 On 24/08/2015 Spot Bond				101.70714		100.00000				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				100.54681		100.00000				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.00734		100.00000				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				99.83452		100.00000				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				99.85026		100.00000				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				101.40383		100.00000				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				102.44349		100.00000				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				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.22862		100.00000				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.15224		100.00000				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond			100.00000	66.91729	100.00000	100.00000				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.08847	100.00000	0.08690				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	0.08847	100.00000	0.08690			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.59279	100.00000	10.56713			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.31063	100.00000	10.28565			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.22770		100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.34944		100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.37207		100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.46825		100.00000			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			9.59500	98.13137	9.69500	97.83055			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.19445		100.00000			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.19438		100.00000			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.39103		100.00000			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.43103		100.00000			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				101.65310		100.00000			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				101.68057		100.00000			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			10.33000	100.52323	10.43000	99.16123			0.00	0	200,000,000
Total FRB14 SPOT									0.00	0	200,000,000
Total For FRB14									0.00	0	200,000,000
FRB15 On 06/03/2025 Spot Bond				101.73637		100.00000			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				100.93679		100.00000			0.00	0	200,000,000
Total FRB16 SPOT									0.00	0	200,000,000
Total For FRB16									0.00	0	200,000,000
FRB17 On 08/01/2027 Spot Bond				100.95089		100.00000			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			10.44500	106.01442	10.54500	105.70038			0.00	0	1,143,000,000
Total FRBC21 SPOT									0.00	0	1,143,000,000
Total For FRBC21									0.00	0	1,143,000,000
FRBC2 On 21/12/2018 Spot Bond				102.42754		100.00000			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.94500	137.23922	1.94500	136.30593			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			2.01500	283.78678	2.01500	127.55994			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			2.18000	116.26468	2.18000	109.35919			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.88000	158.87089	2.88500	97.95056			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			3.14000	197.64249	3.14000	104.91273			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			7.17000	106.06245	7.25500	106.03342			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			7.57600	67.32661	7.57800	67.89256			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			9.39600	42.83850	9.39600	43.72797			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	41.47562	9.64000	42.37779			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				101.99614		100.00000			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				101.36178		100.00000			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.17826		100.00000			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.29405		100.00000			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	100.46148			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	100.46148			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.27075		100.00000			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.21065		100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				101.48093		100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				101.24979		100.00000				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.37073				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 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
FRC127 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
FRC128 On 20/09/2017 Spot Bond				101.32940		100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC130 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.63997		100.00000			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.59133		100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond			100.09221	23.74446	100.09221	23.68689				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.13368		100.00000				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				109.45985		100.00000				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.51670		100.00000				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				101.70700		100.00000				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.26571		100.00000				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		100.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.27986		100.00000				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.16832		100.00000				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.18687		100.00000				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.55655		100.00000				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.16588		100.00000				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 14/12/2018 Spot Bond			13.22500	66.92174	13.22500	66.89809			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.09867		100.00000			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.10007		100.00000			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.62977		100.00000			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.15049		100.00000			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			3.41000	104.71055	3.41000	101.19244			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.20085		100.00000			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.20085		100.00000			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				104.01691		100.00000			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.00924		100.00000			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.21066		100.00000			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.13088		100.00000			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond				101.10427		100.00000				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.18376		100.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.29450		100.00000				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.04311		100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.18192		100.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.42783		100.00000				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.48696		100.00000				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.50831		100.00000				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.09167		100.00000				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.18687		100.00000				0.00	0	4,448,200,000
Total FRC188 SPOT										0.00	0	4,448,200,000
Total For FRC188										0.00	0	4,448,200,000
FRC18: On 20/03/2019 Spot Bond				101.18687		100.00000				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19(On 14/03/2016 Spot Bond				101.17207		100.00000			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.86903		100.00000			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.91690		100.00000			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.88145		100.00000			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC19(On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.71017		100.00000			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19(On 20/06/2024 Spot Bond				101.25398		100.00000			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.69231		100.00000			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.86285		100.00000			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.66838		100.00000			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.67022		100.00000			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.58325		100.00000			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20 On 17/04/2016 Spot Bond				100.52858		100.00000				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				100.58325		100.00000				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				100.52640		100.00000				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.16322		100.00000				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	100.16478	8.75000	100.14123				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20 On 20/06/2019 Spot Bond				101.03764		100.00000				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	10.77400	100.00000	10.74790				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	9.87686	100.00000	9.85293				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				96.25620		100.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	12.38141	100.00000	12.35142				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				101.22882		100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21 On 29/10/2017 Spot Bond			100.00000	28.44909	100.00000	28.38017				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21 On 07/05/2020 Spot Bond				100.03187		100.00000				0.00	0	0
Total FRC212 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 FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.45734	100.00000	10.43201				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.49697	100.00000	20.27205				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.03183		100.00000				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.47062	100.00000	20.24576				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.03150		100.00000				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.02482		100.00000				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.20573		100.00000				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.19356		100.00000				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			2.75500	130.83570	2.75500	130.81489				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.03883		100.00000				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.03830		100.00000				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.03830		100.00000				0.00	0	0
Total FRC224 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 FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.89463		100.00000			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.28322		100.00000			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				101.14071		100.00000			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.11867		100.00000			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				101.24979		100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.01123		100.00000			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				100.55690		100.00000			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				101.26289		100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.48181		100.00000			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.37596		100.00000			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.28500	126.82961	3.28500	115.17077			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.28546		100.00000			0.00	0	0
Total FRC67 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 FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.33500	126.45892	3.33500	106.87285			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			3.31500	126.60705	3.31500	104.78484			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			2.68500	130.80121	2.68500	101.00068			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			2.75500	141.73975	2.75500	103.58834			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.41977		100.00000			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.12170		100.00000			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.27704		100.00000			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.48576		100.00000			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.43220		100.00000			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.21903		100.00000			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.21764		100.00000			0.00	0	0
Total FRC96A 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 FRC96A										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				101.13191		100.00000				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	13.76776	100.00000	13.73442				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	61.11755	100.00000	60.96949				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	29.92952	100.00000	29.85702				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11: On 08/11/2016 Spot Bond			100.00000	32.13921	100.00000	32.03887				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	12.35769	100.00000	12.32776				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16: On 21/01/2016 Spot Bond				101.02553		100.00000				0.00	0	20,000,000
Total FRJ16 SPOT										0.00	0	20,000,000
Total For FRJ16										0.00	0	20,000,000
FRJ17: On 04/04/2017 Spot Bond				101.60957		100.00000				0.00	0	650,000,000
Total FRJ17 SPOT										0.00	0	650,000,000
Total For FRJ17										0.00	0	650,000,000
FRJ18: On 21/02/2018 Spot Bond				102.68623		100.00000				0.00	0	30,000,000
Total FRJ18 SPOT										0.00	0	30,000,000
Total For FRJ18										0.00	0	30,000,000
FRJ19: On 04/04/2019 Spot Bond				100.37634		100.00000				0.00	0	40,000,000
Total FRJ19 SPOT										0.00	0	40,000,000
Total For FRJ19										0.00	0	40,000,000
FRJ20: On 20/09/2020 Spot Bond				99.08886		100.00000				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21: On 15/09/2021 Spot Bond				99.18174		100.00000				0.00	0	0
Total FRJ21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.90839		100.00000				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.09300	107.28531	2.09300	84.28052				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.41000	114.82238	2.41000	105.89832				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.44209		100.00000				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.58650	10.38000	100.55849				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.58650	10.38000	100.55849				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				80.09300		100.00000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.32875		100.00000				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.55000	112.05751	2.55000	103.19805				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.58000	213.35874	2.58000	212.86882				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.52000	112.64323	2.52000	112.62603				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.61000	212.47883	2.61000	211.99210				0.00	0	0
Total FRS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.39853		100.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.26500	115.42191	2.26500	115.40507				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.61000	110.89696	2.61000	110.87976				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				53.06600		100.00000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.71500	108.90045	2.71500	108.88324				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.73000	209.00327	2.73000	115.77647				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.78000	207.57566	2.78000	114.10899				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.19500	101.65627	2.19500	101.64162				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.81000	206.72482	2.81000	163.13462				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.99000	103.87262	2.99000	90.51734				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			2.92000	158.20165	2.92500	100.39797				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.44000	96.23624	3.44000	83.99267				0.00	0	0
Total FRS127 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.91000	158.36865	2.91500	100.46868				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				101.75123		100.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			2.97000	157.31931	2.97500	157.07568				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.32000	193.14616	3.32000	192.46719				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				96.81203		100.00000				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.37000	97.37822	3.37000	84.69862				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.34000	97.87268	3.34000	85.07697				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.15000	101.07609	3.15000	87.73746				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.78000	160.55839	2.78500	159.86124				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.09000	198.98658	3.09000	198.67294				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.03733	100.00000	49.32043				0.00	0	15,796,940,100
Total FRS139 SPOT										0.00	0	15,796,940,100
Total For FRS139										0.00	0	15,796,940,100
FRS36 On 07/12/2023 Spot Bond			2.13500	281.46162	2.13500	126.51438				0.00	0	0
Total FRS36 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 FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.02500	283.59215	2.02500	127.47242				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			2.74500	269.98810	2.74500	121.35515				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			2.41500	133.48136	2.41500	102.08392				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.37653		100.00000				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			1.94500	133.04291	1.94500	137.22038				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				100.52230		100.00000				0.00	400,000,000	100,000,000
Total FRS56 SPOT										0.00	400,000,000	100,000,000
Total For FRS56										0.00	400,000,000	100,000,000
FRS59 On 07/10/2016 Spot Bond				100.79383		100.00000				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.20079		100.00000				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			2.39000	112.19870	2.39000	112.18195				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	32.77387	104.97509	32.69096				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	36.44860	101.07593	36.35946				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	29.55059	100.44759	29.47872				0.00	0	0
Total FRS74 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 FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	34.81220	100.76967	34.72728			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			2.10000	121.19233	2.10000	121.17516			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			2.12500	116.81367	2.12500	98.99802			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				98.92223		100.00000			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			2.15500	116.51386	2.15500	98.74386			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				101.84394		100.00000			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			2.22500	354.42127	2.22500	125.73693			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.04032		100.00000			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.69582		100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.41500	103.87359	7.50000	103.76494			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.04500	104.33479	8.15000	104.11286			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			8.32500	108.55898	8.42500	108.29206			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			8.93500	102.40250	9.03500	102.03033		2,680,500,000.00		300,000	830,000,000
Total FRX19 SPOT								2,680,500,000.00		300,000	830,000,000
Total For FRX19								2,680,500,000.00		300,000	830,000,000
FRX20 On 01/10/2020 Spot Bond			9.19000	101.41499	9.29000	100.99307			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			9.93000	92.09676	10.03500	91.56618			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.02500	106.17717	10.12000	105.56711			0.00	0	700,000,000
Total FRX24 SPOT									0.00	0	700,000,000
Total For FRX24									0.00	0	700,000,000
FRX26 On 01/10/2026 Spot Bond			10.40500	97.56817	10.50000	95.79858			0.00	0	1,100,000,000
Total FRX26 SPOT									0.00	0	1,100,000,000
Total For FRX26									0.00	0	1,100,000,000
FRX30 On 31/01/2030 Spot Bond			10.69000	93.49249	10.78500	92.81308			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			10.82000	94.71193	10.91000	94.06796			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.18000	82.33330	10.28500	81.51653			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.00156		100.00000			0.00	0	0
Total FS1A3 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 FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.01571		100.00000			0.00	0	20,000,000
Total FS1A4 SPOT									0.00	0	20,000,000
Total For FS1A4									0.00	0	20,000,000
FS1A5 On 20/03/2038 Spot Bond				101.05102		100.00000			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.10755		100.00000			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.14993		100.00000			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.33344		100.00000			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				101.65747		100.00000			0.00	0	8,033,600
Total FS2A3 SPOT									0.00	0	8,033,600
Total For FS2A3									0.00	0	8,033,600
FS2A4 On 20/08/2038 Spot Bond				101.53130		100.00000			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				101.72023		100.00000			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				101.78995		100.00000			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				101.84805		100.00000			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				102.10363		100.00000			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A1U On 20/02/2016 Spot Bond			100.00000	62.92256	100.00000	62.77013			0.00	0	0
Total FS3A1U 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 FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.55665	100.00000	10.53108				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	1.77111	100.00000	1.76682				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	0.29714	100.00000	0.29642				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	9.79201	100.00000	9.76829				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	1.64283	100.00000	1.63885				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	0.27562	100.00000	0.27495				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.66207		100.00000				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			9.41500	103.29498	9.52000	103.11051				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				102.35059		100.00000				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				101.65031		100.00000				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				101.67212		100.00000				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				101.81384		100.00000				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				101.98817		100.00000				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				102.09708		100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GOVEX1									0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GPT33 SPOT									0.00	0	0
Total For GPT33									0.00	0	0
GPT34 On 11/11/2015 Spot Bond			100.00000	82.90313	100.00000	80.04386			0.00	0	0
Total GPT34 SPOT									0.00	0	0
Total For GPT34									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.28442	100.00000	11.25709			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	23.30445	100.00000	23.24799			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	12.81343	100.00000	12.78239			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	8.45099	100.00000	8.42460			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.34634		100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.35944		100.00000			0.00	0	20,000,000
Total GRH1A3 SPOT									0.00	0	20,000,000
Total For GRH1A3									0.00	0	20,000,000
GRH1B On 25/10/2017 Spot Bond				100.37567		100.00000			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.39819		100.00000			0.00	0	0
Total GRH1C 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 GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.31855		100.00000				0.00	50,000,000	50,000,000
Total GRT02 SPOT										0.00	50,000,000	50,000,000
Total For GRT02										0.00	50,000,000	50,000,000
GRT03 On 15/10/2015 Spot Bond				100.58779		100.00000				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				101.85256		100.00000				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.31268		100.00000				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				99.83009		100.00000				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.03089		100.00000				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				101.39265		100.00000				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.27544		100.00000				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	11.84792	100.00000	11.81921				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.22826		100.00000				0.00	0	0
Total HILB02 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 HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.21497		100.00000				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.21737		100.00000				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				100.00000	0.00000	100.00000				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				100.90753		100.00000				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.11014	100.00000	80.93126				0.00	36,500,000,000	22,000,000,000
Total HILC23 SPOT										0.00	36,500,000,000	22,000,000,000
Total For HILC23										0.00	36,500,000,000	22,000,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.60735	100.00000	9.56464				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.60735	100.00000	9.56464				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.19160	100.00000	10.14629				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.19160	100.00000	10.14629				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.97834	100.00000	10.93007				0.00	0	0
Total HM1D4U 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 HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.94278	100.00000	10.89413				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.86089	100.00000	11.80816				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.57013		100.00000				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.68564		100.00000				0.00	0	0
Total HPF03 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 HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.05532		100.00000			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	111.71500	10.00000	111.68600			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			9.29500	100.71439	9.40000	100.54332			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.83454		100.00000			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				99.84497		100.00000			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			8.46500	105.45987	8.61000	104.84161		10,225,780,948,000.00	1,208,007,200	2,742,645,700	
Total HWAY20 SPOT								10,225,780,948,000.00	1,208,007,200	2,742,645,700	
Total For HWAY20								10,225,780,948,000.00	1,208,007,200	2,742,645,700	
HWAY2 On 07/12/2023 Spot Bond			1.90500	285.93834	1.90500	128.52743		0.00	0	2,462,000,000	
Total HWAY23 SPOT								0.00	0	2,462,000,000	
Total For HWAY23								0.00	0	2,462,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.88500	293.11567	1.88500	131.75366		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.64500	96.91050	9.74000	96.09256		0.00	0	2,125,100,000	
Total HWAY34 SPOT								0.00	0	2,125,100,000	
Total For HWAY34								0.00	0	2,125,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.68500	96.50790	9.78000	95.68096		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	36.45845	100.00000	36.37013		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	87.78856	100.00000	87.58102		0.00	0	0	
Total HWF04U 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 HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	40.20305	100.00000	40.10566			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	40.27044	100.00000	40.17288			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	111.71500	10.00000	111.68600			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			1.51500	123.10030	1.51500	123.08482		316,246,705,500.00	208,743,700	42,289,543,700	
Total I2025 SPOT								316,246,705,500.00	208,743,700	42,289,543,700	
Total For I2025								316,246,705,500.00	208,743,700	42,289,543,700	
I2033 On 28/02/2033 Spot Bond			1.80000	102.56642	1.82000	101.97133		74,016,000,000,000.00	41,120,000,000	36,060,103,000	
Total I2033 SPOT								74,016,000,000,000.00	41,120,000,000	36,060,103,000	
Total For I2033								74,016,000,000,000.00	41,120,000,000	36,060,103,000	
I2038 On 31/01/2038 Spot Bond			1.79000	128.08557	1.79000	128.06851		34,930,933,162,000.00	19,514,487,800	136,762,168,700	
Total I2038 SPOT								34,930,933,162,000.00	19,514,487,800	136,762,168,700	
Total For I2038								34,930,933,162,000.00	19,514,487,800	136,762,168,700	
I2046 On 31/03/2046 Spot Bond			1.90500	127.53177	1.91500	127.23621		76,737,294,582,000.00	40,282,044,400	145,618,395,700	
Total I2046 SPOT								76,737,294,582,000.00	40,282,044,400	145,618,395,700	
Total For I2046								76,737,294,582,000.00	40,282,044,400	145,618,395,700	
I2050 On 31/12/2050 Spot Bond			1.90500	136.22507	1.90500	136.20651		38,123,656,099,500.00	20,012,417,900	66,618,873,600	
Total I2050 SPOT								38,123,656,099,500.00	20,012,417,900	66,618,873,600	
Total For I2050								38,123,656,099,500.00	20,012,417,900	66,618,873,600	
IBL21 On 15/03/2016 Spot Bond			8.29500	104.57335	8.38000	104.50166		0.00	0	195,650,000	
Total IBL21 SPOT								0.00	0	195,650,000	
Total For IBL21								0.00	0	195,650,000	
IBL22 On 15/03/2018 Spot Bond			8.16500	108.26812	8.27000	107.99748		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.11500	100.03608	8.20000	99.93272		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond				100.21279		100.00000		0.00	0	0	
Total IBL33 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 IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.52500	132.99092	1.52500	100.24959			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			2.01500	136.67200	2.01500	104.52519			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.39803		100.00000			0.00	0	10,000,000
Total IBL38 SPOT									0.00	0	10,000,000
Total For IBL38									0.00	0	10,000,000
IBL39 On 02/04/2018 Spot Bond			8.28500	104.28371	8.39000	104.01460			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				101.82244		100.00000			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.06493		100.00000			0.00	0	528,900,000
Total IBL43 SPOT									0.00	0	528,900,000
Total For IBL43									0.00	0	528,900,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600			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			8.92500	98.50859	9.02500	98.20533			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			9.35500	93.07862	9.45500	92.71709		935,500,000.00	100,000	2,350,000,000	
Total IBL46 SPOT								935,500,000.00	100,000	2,350,000,000	
Total For IBL46								935,500,000.00	100,000	2,350,000,000	
IBL48 On 19/03/2016 Spot Bond				101.09627		100.00000			0.00	0	10,000,000
Total IBL48 SPOT									0.00	0	10,000,000
Total For IBL48									0.00	0	10,000,000
IBL49 On 02/04/2018 Spot Bond			8.81500	99.23418	8.92000	98.97367			0.00	0	520,000,000
Total IBL49 SPOT									0.00	0	520,000,000
Total For IBL49									0.00	0	520,000,000
IBL50 On 02/08/2020 Spot Bond			9.40500	99.07705	9.50500	98.66605			0.00	0	0
Total IBL50 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 IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.19059		100.00000			0.00	0	10,000,000
Total IBL52 SPOT									0.00	0	10,000,000
Total For IBL52									0.00	0	10,000,000
IBL53 On 31/07/2018 Spot Bond				99.35722		100.00000			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			7.74000	99.80443	7.82500	99.70632			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			8.70500	98.75502	8.80500	98.47830			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.29329		100.00000			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				99.99989		100.00000			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			7.93500	100.81222	8.04000	100.64385			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			8.66500	101.52045	8.76500	101.19681			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			9.73000	102.88145	9.83500	102.24653			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				100.86213		100.00000			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.40176		100.00000			0.00	0	20,000,000
Total IBL62 SPOT									0.00	0	20,000,000
Total For IBL62									0.00	0	20,000,000
IBL63 On 29/07/2017 Spot Bond				100.21553		100.00000			0.00	0	0
Total IBL63 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 IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.31203		100.00000				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.31803		100.00000				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.26543		100.00000				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			2.74500	130.91266	2.74500	130.89188				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				100.91306		100.00000				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	16.49050	100.00000	16.41797				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	0.01103	100.00000	0.01101				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				100.46171		100.00000				0.00	0	30,000,000
Total IDCG01 SPOT										0.00	0	30,000,000
Total For IDCG01										0.00	0	30,000,000
IDCG02 On 22/10/2018 Spot Bond				100.42268		100.00000				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			9.38000	98.35402	9.48000	97.93690				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				101.64024		100.00000				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.56775		100.00000				0.00	0	0
Total IDCG05 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 IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.01500	99.30510	10.11000	98.72545				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	100.17461	5.00000	100.16116				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	101.57753	5.00000	101.56382				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	101.64932	4.00000	101.63838				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	101.28508	4.00000	101.27412				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	62.20861	100.00000	62.05791				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	62.08372	100.00000	61.93333				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	62.08372	100.00000	61.93333				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	106.56295	9.20000	106.53676				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				99.90920		100.00000				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.43614	100.00000	8.41570				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.04283		100.00000				0.00	0	0
Total IN09 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 IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.96059	100.00000	21.90739				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	19.69081	100.00000	19.64310				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	1.77638	100.00000	1.77298				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.48642	100.00000	9.46344				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.42460	100.00000	11.39692				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.46062	100.00000	11.43286				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.08333	100.00000	9.06323				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	42.04406	100.00000	41.94220				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	100.00000	100.00000	99.72678				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	98.38275	100.00000	98.11828				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	9.67929	100.00000	9.64733				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	88.73160	100.00000	88.11111				0.00	0	0
Total IN307U 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 IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	88.82112	100.00000	88.19999				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	88.81020	100.00000	88.18914				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	82.52231	100.00000	81.64442				0.00	0	0
Total IN311U SPOT										0.00	0	0
Total For IN311U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	86.19451	100.00000	85.99590				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	96.81698	100.00000	96.56085				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	85.68075	100.00000	85.48009				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	82.21209	100.00000	82.03141				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	98.64865	100.00000	98.38275				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.96467	6.45000	99.98233				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	99.80599	6.45000	99.89408				0.00	0	0
Total INA534 SPOT										0.00	0	0
Total For INA534										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	99.42470	6.60000	99.51415				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			6.75000	98.77612	6.75000	98.86642				0.00	0	0
Total INA543 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 INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.64998	6.75000	98.74005				0.00	0	0
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.75000	98.52416	6.75000	98.61400				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
INA547 On 10/11/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.92655	101.87025	10.94707	102.07821				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			10.92655	101.34605	10.94707	101.31164				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.23365		100.00000				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.21008		100.00000				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.33379	6.50000	102.31591				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.23581		100.00000				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		100.00000				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.18706		100.00000				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				100.57567		100.00000				0.00	0	0
Total ING211 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 ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.18614		100.00000				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				105.26652		100.00000				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.48793		100.00000				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.35627		100.00000				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	85.88235	100.00000	85.68075				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				100.92402		100.00000				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				100.45542		100.00000				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				101.79658		100.00000				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.02647		100.00000				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	85.48009	100.00000	85.28037				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	111.71500	10.00000	111.68600				0.00	0	0
Total IPF01/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 IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.63896		100.00000				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.64734		100.00000				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			8.80500	102.90462	8.89000	102.75098				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				100.87873		100.00000				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.89977		100.00000				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				100.91382		100.00000				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				100.57975		100.00000				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				100.60965		100.00000				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				100.59160		100.00000				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.27514		100.00000				0.00	0	0
Total IPFC07 SPOT										0.00	0	0
Total For IPFC07										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.73000	100.57544	9.83000	100.12085				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.16322		100.00000				0.00	0	0
Total IPL5 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 IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.85500	105.40424	8.96000	105.17754			0.00	0	1,360,000,000
Total IPL6 SPOT									0.00	0	1,360,000,000
Total For IPL6									0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.78601		100.00000			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.72064		100.00000			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.14592		100.00000			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.48004		100.00000			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				101.60142		100.00000			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			2.69500	130.97679	2.69500	100.41355			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			3.47000	154.26387	3.47500	149.21958			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				100.98273		100.00000			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				100.71955		100.00000			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				100.59935		100.00000			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.45933		100.00000			0.00	0	0
Total IV025 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 IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.01492		100.00000				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			3.51500	110.74511	3.51500	102.86855				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.51500	110.74511	3.51500	102.78280				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				101.56127		100.00000				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.59118		100.00000				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	10.02013	100.00000	9.97607				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			10.46500	111.43388	10.56500	111.16049				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				102.12459		100.00000				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			3.57000	147.77331	3.57500	147.66944				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	100.00000	100.00000	99.72678				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	98.11828	100.00000	97.85523				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IWA533 On 13/08/2015 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IWA533 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 IVA533										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	98.76089	6.45000	99.85883				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	99.61274				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			6.60000	98.48628	6.60000	99.47835				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	99.26409	6.60000	99.35325				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			6.75000	98.86642	6.75000	98.95689				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			6.75000	98.74005	6.75000	98.83028				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.75000	98.61400	6.75000	98.70400				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.75000	98.48827	6.75000	98.57805				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.46549		100.00000				0.00	0	0
Total IVC006 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 IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.75002		100.00000			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				99.86964		100.00000			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				99.76286		100.00000			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				101.51810		100.00000			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				100.63980		100.00000			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				100.64399		100.00000			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				100.65238		100.00000			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				100.61463		100.00000			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				100.49118		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				100.32617		100.00000			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.15653		100.00000			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				99.92214		100.00000			0.00	0	0
Total IVC024 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 IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.51276		100.00000				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				101.49765		100.00000				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				100.87729		100.00000				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.42063		100.00000				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.07430		100.00000				0.00	0	90,000,000
Total IVC032 SPOT										0.00	0	90,000,000
Total For IVC032										0.00	0	90,000,000
IVC033 On 30/06/2019 Spot Bond				100.92181		100.00000				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				100.94566		100.00000				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				100.94566		100.00000				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			9.26500	100.77406	9.36500	100.42660				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	13.64588	100.00000	13.61585				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	11.82835	100.00000	11.79970				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.40000	100.27397	9.50000	99.80289				0.00	0	0
Total IVC040 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 IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.33205		100.00000				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				99.98063		100.00000				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.14749		100.00000				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				105.81384		100.00000				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.40439		100.00000				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.33052		100.00000				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.04000	102.26072	7.12500	102.22345				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.15953		100.00000				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				99.83021		100.00000				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				101.55201		100.00000				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.22648		100.00000				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.03853		100.00000				0.00	0	0
Total IVC052 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 IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.04195		100.00000				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.44572		100.00000				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.05947		100.00000				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.31606		100.00000				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				100.87607		100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.31973		100.00000				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.29167		100.00000				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.94868		100.00000				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.14053	100.00000	1.77279				0.00	0	20,000,000,000
Total IVC063 SPOT										0.00	0	20,000,000,000
Total For IVC063										0.00	0	20,000,000,000
JAS01 On 31/01/2018 Spot Bond				100.34025		100.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.31490		100.00000				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.47350		100.00000				0.00	0	0
Total JDG03 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 JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	62.77013	100.00000	62.61807				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.41477		100.00000				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.43706		100.00000				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.31502		100.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.45817		100.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				103.94895		100.00000				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.26467		100.00000				0.00	0	4,070,000,000
Total KSB008 SPOT										0.00	0	4,070,000,000
Total For KSB008										0.00	0	4,070,000,000
KSB00 On 05/08/2020 Spot Bond				100.22207		100.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.56500	140.74989	8.66000	139.83097				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				100.99138		100.00000				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				101.25610		100.00000				0.00	0	0
Total LBK05 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 LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.43968		100.00000			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.05879		100.00000			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.66527		100.00000			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			10.35500	99.48798	10.45500	99.12678			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	104.52595	9.71000	104.49857			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.28217		100.00000			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			8.88500	97.81764	8.99000	97.60825		888,500,000.00	100,000	3,280,000,000	
Total LGL02 SPOT								888,500,000.00	100,000	3,280,000,000	
Total For LGL02								888,500,000.00	100,000	3,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.01500	99.57154	9.12000	99.31051		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			10.02500	96.65555	10.12500	96.25225		1,002,500,000.00	100,000	590,000,000	
Total LGL04 SPOT								1,002,500,000.00	100,000	590,000,000	
Total For LGL04								1,002,500,000.00	100,000	590,000,000	
LGL05 On 12/12/2021 Spot Bond				101.45914		100.00000		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				101.78953		100.00000		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			8.06000	102.58630	8.14500	102.53565		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.94958		100.00000			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				102.38374		100.00000			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				99.85625		100.00000			0.00	2,800,000,000	1,400,000,000
Total LRFA1 SPOT									0.00	2,800,000,000	1,400,000,000
Total For LRFA1									0.00	2,800,000,000	1,400,000,000
LRFB1 On 17/11/2025 Spot Bond				99.83821		100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				99.82673		100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.11524		100.00000			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	100.00000			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				99.50258		100.00000			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				98.99653		100.00000			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.34812		100.00000			0.00	0	13,500,000,000
Total MAQ074 SPOT									0.00	0	13,500,000,000
Total For MAQ074									0.00	0	13,500,000,000
MAQ0A On 28/02/2018 Spot Bond				103.00925		100.00000			0.00	0	0
Total MAQ0A1 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 MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				103.03157		100.00000			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				100.44239		100.00000			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.48489		100.00000			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.18568		100.00000			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				99.59805		100.00000			0.00	0	0
Total MBC024 SPOT									0.00	0	0
Total For MBC024									0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.03633		100.00000			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				100.88216		100.00000			0.00	0	374,050,000
Total MBF029 SPOT									0.00	0	374,050,000
Total For MBF029									0.00	0	374,050,000
MBF03 On 01/10/2017 Spot Bond				101.55686		100.00000			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				100.94761		100.00000			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.38102		100.00000			0.00	0	10,000,000
Total MBF035 SPOT									0.00	0	10,000,000
Total For MBF035									0.00	0	10,000,000
MBF03 On 11/11/2016 Spot Bond				99.87678		100.00000			0.00	0	10,000,000
Total MBF037 SPOT									0.00	0	10,000,000
Total For MBF037									0.00	0	10,000,000
MBF03 On 17/04/2017 Spot Bond				100.58500		100.00000			0.00	0	0
Total MBF039 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 MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.01454		100.00000				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.01720		100.00000				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.25348		100.00000				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				100.57360		100.00000				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				100.62218		100.00000				0.00	8,700,000,000	2,900,000,000
Total MBF045 SPOT										0.00	8,700,000,000	2,900,000,000
Total For MBF045										0.00	8,700,000,000	2,900,000,000
MBF04: On 17/08/2018 Spot Bond			100.00000	6.76268	100.00000	6.58811				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.27908		100.00000				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	58.08248	100.00000	57.94178				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	28.84153	100.00000	28.77165				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.60966	100.00000	20.55973				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.69145	100.00000	20.64133				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	19.85563	100.00000	19.80754				0.00	0	0
Total MBP32U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	25.96130	100.00000	25.89841			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.31196		100.00000			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			8.92500	103.25344	9.02500	102.92075			892,500,000.00	100,000	622,250,000
Total MBSA01 SPOT									892,500,000.00	100,000	622,250,000
Total For MBSA01									892,500,000.00	100,000	622,250,000
MBSA0 On 15/04/2019 Spot Bond			8.94500	102.77474	9.04500	102.44331			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				102.62787		100.00000			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				100.73838		100.00000			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				100.77266		100.00000			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.10000	103.55914	8.20500	103.42322			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			8.91500	102.19442	9.01500	101.88074			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			9.65500	102.70603	9.75500	102.20686			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.00861		100.00000			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.04396		100.00000			0.00	0	0
Total MFS1A2 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 MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.70500	103.32333	9.80500	102.95800			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			7.21000	103.57484	7.29500	103.54637			0.00	0	2,509,000,000
Total MGL01 SPOT									0.00	0	2,509,000,000
Total For MGL01									0.00	0	2,509,000,000
MIL02 On 31/05/2017 Spot Bond			9.02500	101.36265	9.13000	101.16761			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.55484		100.00000			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				100.60785		100.00000			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	77.71484	100.00000	77.39893			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				101.17897		100.00000			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			9.53000	106.33641	9.63000	106.87915			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				100.92664		100.00000			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			100.00000	0.00217	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total MMIG04 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For MMIG04								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
MMIG0 On 12/08/2017 Spot Bond			100.00000	17.74439	100.00000	100.00000		491,580,000,000,000.00	4,915,800,000	4,915,800,000	4,915,800,000
Total MMIG05 SPOT								11,580,000,000,000.00	4,915,800,000	4,915,800,000	4,915,800,000
Total For MMIG05								11,580,000,000,000.00	4,915,800,000	4,915,800,000	4,915,800,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792		0.00	0	0	0
Total MMS01U SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.72500	101.30226	8.83000	101.10748				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			8.71500	103.28622	8.82000	103.07751				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	6.57973	100.89771	6.56366				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.66549	100.61875	6.64925				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.22528		100.00000				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.31294		100.00000				0.00	5,104,050,000	1,701,350,000
Total N5B23 SPOT										0.00	5,104,050,000	1,701,350,000

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 N5B23									0.00	5,104,050,000	1,701,350,000
N5C23 On 20/06/2023 Spot Bond				101.33046		100.00000			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.52121		100.00000			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				101.68012		100.00000			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.09546	100.00000	12.06616			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	12.94957	100.00000	12.91820			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.83000	93.88699	9.93500	93.35545		1,966,000,000.00		200,000	1,010,000,000
Total NAM01 SPOT								1,966,000,000.00		200,000	1,010,000,000
Total For NAM01								1,966,000,000.00		200,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.48000	101.60012	9.58000	101.19049			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.82000	99.53415	7.90500	99.43740			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.38500	99.93671	9.48500	99.50768			0.00	0	710,000,000
Total NBK11A SPOT									0.00	0	710,000,000
Total For NBK11A									0.00	0	710,000,000
NBK12A On 19/03/2021 Spot Bond			8.98000	105.46114	9.08000	104.99940			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.43000	105.60972	9.53500	104.96905			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13B On 21/02/2017 Spot Bond				102.50008		100.00000			0.00	40,000,000	40,000,000
Total NBK13B SPOT									0.00	40,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK13B										0.00	40,000,000	40,000,000
NBK14, On 26/06/2021 Spot Bond			9.34000	101.00108	9.44000	100.51467				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				101.53504		100.00000				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			9.58000	96.29222	9.68000	95.80391				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.58674		100.00000				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			10.16500	95.67415	10.26000	95.09710				0.00	0	3,500,000,000
Total NBK16A SPOT										0.00	0	3,500,000,000
Total For NBK16A										0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.47287		100.00000				0.00	0	10,000,000
Total NBK16B SPOT										0.00	0	10,000,000
Total For NBK16B										0.00	0	10,000,000
NBK17, On 22/04/2026 Spot Bond			10.34500	100.52284	10.44000	99.90194				0.00	0	1,052,850,000
Total NBK17A SPOT										0.00	0	1,052,850,000
Total For NBK17A										0.00	0	1,052,850,000
NBK17I On 28/11/2016 Spot Bond				101.54704		100.00000				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18, On 01/06/2020 Spot Bond			9.33500	101.53671	9.43500	101.13261				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				100.80047		100.00000				0.00	0	20,000,000
Total NBK18B SPOT										0.00	0	20,000,000
Total For NBK18B										0.00	0	20,000,000
NBK19, On 01/06/2022 Spot Bond			9.73000	101.45512	9.83000	100.94216				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				100.48499		100.00000				0.00	0	0
Total NBK19B 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 NBK19B										0.00	0	0
NBK20 On 01/06/2026 Spot Bond			10.41500	101.68317	10.51000	101.05118				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				100.97167		100.00000				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21 On 21/07/2027 Spot Bond			10.61500	100.74964	10.71000	105.92302				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.03994		100.00000				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.01901		100.00000				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.01953		100.00000				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.03964		100.00000				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.02079		100.00000				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.47595		100.00000				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				101.48561		100.00000				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			6.96000	104.61669	7.04500	104.58864				0.00	0	2,180,000,000
Total NBK2A SPOT										0.00	0	2,180,000,000
Total For NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				101.46155		100.00000				0.00	0	0
Total NBK2B 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 NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.99500	112.86343	9.09500	112.48530			1,799,000,000.00	200,000	3,474,800,000
Total NBK3A SPOT									1,799,000,000.00	200,000	3,474,800,000
Total For NBK3A									1,799,000,000.00	200,000	3,474,800,000
NBK4 On 28/10/2024 Spot Bond			10.74000	39.08717	10.83500	38.76883			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				100.52661		100.00000			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			7.86500	104.49722	7.95000	104.42476			0.00	0	385,850,000
Total NBK9A SPOT									0.00	0	385,850,000
Total For NBK9A									0.00	0	385,850,000
NBK9B On 23/03/2016 Spot Bond				101.02501		100.00000			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				97.96732		100.00000			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				101.49618		100.00000			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.37509		100.00000			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.33219		100.00000			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				94.47780		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				99.91598		100.00000			0.00	0	0
Total NCLN74 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 NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.08988		100.00000				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				101.07312		100.00000				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.33684		100.00000				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				100.99868		100.00000				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				100.98089		100.00000				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				100.98019		100.00000				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.26937		100.00000				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.13088		100.00000				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			9.91000	108.48309	10.00500	104.74191				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.12388		100.00000				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			9.94500	107.35592	10.04000	103.55489				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.13088		100.00000				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.01597		100.00000				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.09806		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				101.14209		100.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.15608		100.00000				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				101.50981		100.00000				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				100.73031		100.00000				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.82382		100.00000				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			7.56000	104.51236	7.64500	104.48217				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				100.42553		100.00000				0.00	0	387,000,000
Total NED13 SPOT										0.00	0	387,000,000
Total For NED13										0.00	0	387,000,000
NED14 On 29/11/2023 Spot Bond				100.58231		100.00000				0.00	0	100,000,000
Total NED14 SPOT										0.00	0	100,000,000
Total For NED14										0.00	0	100,000,000
NED15 On 08/04/2024 Spot Bond			10.12500	104.70428	10.22500	102.15082				0.00	0	140,000,000
Total NED15 SPOT										0.00	0	140,000,000
Total For NED15										0.00	0	140,000,000
NED16 On 08/04/2024 Spot Bond				99.48281		100.00000				0.00	0	100,000,000
Total NED16 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED16										0.00	0	100,000,000
NED17 On 14/10/2024 Spot Bond				102.75070		100.00000				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				100.64825		100.00000				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.12621		100.00000				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			11.25500	101.44347	11.35500	102.34732				0.00	0	2,038,550,000
Total NED20 SPOT										0.00	0	2,038,550,000
Total For NED20										0.00	0	2,038,550,000
NED9 On 06/07/2017 Spot Bond				100.67923		100.00000				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	118.88811	9.44500	118.85830				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				101.87436		100.00000				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600				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			2.03500	173.46061	2.03500	173.43632				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			2.37500	114.34137	2.37500	100.29887				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	189.16177	3.45000	189.13391				0.00	0	0
Total NILB12 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 NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.76500	110.60050	2.76500	110.58289			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			3.06000	145.40112	3.06500	153.17476			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			2.97000	157.31931	2.97500	157.20927			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			8.75500	102.84611	8.85500	102.42257			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.38500	106.35433	9.48500	105.78600			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.79258		100.00000			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.58942		100.00000			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				101.64621		100.00000			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				101.61216		100.00000			0.00	0	30,000,000
Total NQ1A18 SPOT									0.00	0	30,000,000
Total For NQ1A18									0.00	0	30,000,000
NQ1A1 On 22/05/2050 Spot Bond				101.71202		100.00000			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			9.58500	107.58386	9.68500	105.81541			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				101.68025		100.00000			0.00	0	0
Total NQ1B15 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 NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.65756		100.00000			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				101.80951		100.00000			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			9.78500	106.40800	9.88500	105.84490			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				101.70295		100.00000			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				101.71430		100.00000			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.90706		100.00000			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.13386		100.00000			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				101.99555		100.00000			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				101.74834		100.00000			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			8.71500	112.39172	8.81500	112.06672			0.00	0	789,000,000
Total NRA018 SPOT									0.00	0	789,000,000
Total For NRA018									0.00	0	789,000,000
NRA02 On 31/10/2022 Spot Bond			9.43000	117.98287	9.53000	117.39163		13,202,000,000,000.00	1,400,000,000	1,550,000,000	
Total NRA022 SPOT								13,202,000,000,000.00	1,400,000,000	1,550,000,000	
Total For NRA022								13,202,000,000,000.00	1,400,000,000	1,550,000,000	
NRA02 On 31/05/2023 Spot Bond			1.93000	178.41281	1.93000	178.38833		0.00	0	8,700,000,000	
Total NRA023 SPOT								0.00	0	8,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.31500	116.27439	10.41000	115.49816			0.00	0	2,970,000,000
Total NRA028 SPOT									0.00	0	2,970,000,000
Total For NRA028									0.00	0	2,970,000,000
NTC12 On 25/08/2016 Spot Bond				102.47904		100.00000			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.11746		100.00000			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.43452		100.00000			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				101.48046		100.00000			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.38344		100.00000			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				101.86495		100.00000			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				102.33101		100.00000			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	19.70510	100.00000	19.65738			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	85.95284	100.00000	85.75388			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.05000	102.96837	7.13500	102.93081		71,910,000,000.00		10,200,000	1,310,200,000
Total OML01 SPOT								71,910,000,000.00		10,200,000	1,310,200,000
Total For OML01								71,910,000,000.00		10,200,000	1,310,200,000
OML02 On 21/11/2024 Spot Bond				101.74594		100.00000			0.00	0	0
Total OML02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML02										0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.90500	99.70737	10.00500	97.43918				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.44594		100.00000				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.06000	102.79579	10.16000	101.43525				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			10.61000	102.74902	10.71500	101.48379				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			11.16500	103.13392	11.26000	102.15990				0.00	0	1,400,000,000
Total OML07 SPOT										0.00	0	1,400,000,000
Total For OML07										0.00	0	1,400,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.67000		100.00000				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	111.71500	10.00000	111.68600				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				103.24630		100.00000				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				101.32280		100.00000				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.17467		100.00000				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.98781		100.00000				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.35792		100.00000				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.45403		100.00000				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.63000	102.17254	9.73000	102.82258				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.35588		100.00000				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.35999		100.00000				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.36911		100.00000				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.40829		100.00000				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.41739		100.00000				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.30250		100.00000				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			7.98500	44.45102	8.08000	44.02307				0.00	0	0
Total R010P 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 R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.06000	106.16831	6.14500	106.14243			30,114,160,404,000.00	4,969,333,400	118,994,000,000
Total R158 SPOT									30,114,160,404,000.00	4,969,333,400	118,994,000,000
Total For R158									30,114,160,404,000.00	4,969,333,400	118,994,000,000
R158P On 15/09/2015 Spot Bond			6.69500	99.39834	6.78000	99.37240			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			6.79500	112.45229	6.88000	112.33916			806,393,357,964,000.00	118,674,519,200	186,304,300,000
Total R159 SPOT									806,393,357,964,000.00	118,674,519,200	186,304,300,000
Total For R159									806,393,357,964,000.00	118,674,519,200	186,304,300,000
R159P On 15/09/2016 Spot Bond			6.62500	93.14423	6.71000	93.04409			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			8.16500	118.57068	8.21000	118.17886			219,956,086,280,500.00	1,619,100,561,700	1,619,087,180,800
Total R186 SPOT									219,956,086,280,500.00	1,619,100,561,700	1,619,087,180,800
Total For R186									219,956,086,280,500.00	1,619,100,561,700	1,619,087,180,800
R187P On 21/12/2026 Spot Bond			7.90500	41.46409	8.00000	41.02733			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.82500	38.73758	7.92000	38.29445			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			1.52500	293.52206	1.52500	293.48502			1,878,361,105,000.00	1,231,712,200	28,661,664,600
Total R197 SPOT									1,878,361,105,000.00	1,231,712,200	28,661,664,600
Total For R197									1,878,361,105,000.00	1,231,712,200	28,661,664,600
R202 On 07/12/2033 Spot Bond			1.78000	238.54453	1.78000	238.51277			90,007,311,790,000.00	50,565,905,500	263,905,500,000
Total R202 SPOT									90,007,311,790,000.00	50,565,905,500	263,905,500,000
Total For R202									90,007,311,790,000.00	50,565,905,500	263,905,500,000
R2023 On 28/02/2023 Spot Bond			8.03000	101.92679	8.07500	101.65665			045,691,627,101,000.00	130,223,116,700	446,120,715,900
Total R2023 SPOT									045,691,627,101,000.00	130,223,116,700	446,120,715,900
Total For R2023									045,691,627,101,000.00	130,223,116,700	446,120,715,900
R203 On 15/09/2017 Spot Bond			7.16500	105.44599	7.21000	105.33864			764,394,401,884,500.00	664,953,859,300	1,719,255,380,200
Total R203 SPOT									764,394,401,884,500.00	664,953,859,300	1,719,255,380,200
Total For R203									764,394,401,884,500.00	664,953,859,300	1,719,255,380,200
R2030 On 31/01/2030 Spot Bond			8.55000	95.76066	8.64500	94.98774			226,103,646,195,000.00	26,444,870,900	575,285,989,000
Total R2030 SPOT									226,103,646,195,000.00	26,444,870,900	575,285,989,000

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 R2030									16,103,646,195,000.00	26,444,870,900	575,285,989,000
R2032 On 31/03/2032 Spot Bond			8.63500	99.66045	8.73000	98.83211			590,629,746,227,500.00	184,207,266,500	447,312,653,100
Total R2032 SPOT									10,629,746,227,500.00	184,207,266,500	447,312,653,100
Total For R2032									10,629,746,227,500.00	184,207,266,500	447,312,653,100
R2035 On 28/02/2035 Spot Bond			8.73000	105.34339	8.82500	103.00379			19,206,000,000,000.00	2,200,000,000	55,512,800,000
Total R2035 SPOT									19,206,000,000,000.00	2,200,000,000	55,512,800,000
Total For R2035									19,206,000,000,000.00	2,200,000,000	55,512,800,000
R2037 On 31/01/2037 Spot Bond			8.76000	97.79753	8.85500	96.88662			401,877,655,720,000.00	274,186,947,000	495,150,673,100
Total R2037 SPOT									11,877,655,720,000.00	274,186,947,000	495,150,673,100
Total For R2037									11,877,655,720,000.00	274,186,947,000	495,150,673,100
R204 On 21/12/2018 Spot Bond			7.49500	102.61734	7.54000	102.46411			878,793,869,085,000.00	117,250,683,000	565,691,226,600
Total R204 SPOT									8,793,869,085,000.00	117,250,683,000	565,691,226,600
Total For R204									8,793,869,085,000.00	117,250,683,000	565,691,226,600
R2044 On 31/01/2044 Spot Bond			8.80500	99.73206	8.91500	98.58327			773,599,779,780,500.00	201,430,980,100	375,956,456,600
Total R2044 SPOT									3,599,779,780,500.00	201,430,980,100	375,956,456,600
Total For R2044									3,599,779,780,500.00	201,430,980,100	375,956,456,600
R2048 On 28/02/2048 Spot Bond			8.80000	103.40491	8.91000	102.22379			878,224,649,520,000.00	327,070,982,900	455,812,935,100
Total R2048 SPOT									8,224,649,520,000.00	327,070,982,900	455,812,935,100
Total For R2048									8,224,649,520,000.00	327,070,982,900	455,812,935,100
R207 On 15/01/2020 Spot Bond			7.70500	98.88442	7.75000	98.69989			466,500,394,742,500.00	320,116,858,500	610,289,642,500
Total R207 SPOT									16,500,394,742,500.00	320,116,858,500	610,289,642,500
Total For R207									16,500,394,742,500.00	320,116,858,500	610,289,642,500
R208 On 31/03/2021 Spot Bond			7.83000	97.63415	7.87500	97.41797			582,351,144,840,000.00	74,374,348,000	668,839,364,400
Total R208 SPOT									12,351,144,840,000.00	74,374,348,000	668,839,364,400
Total For R208									12,351,144,840,000.00	74,374,348,000	668,839,364,400
R209 On 31/03/2036 Spot Bond			8.69500	79.03013	8.74000	78.66193			842,324,098,345,500.00	96,874,536,900	727,915,519,400
Total R209 SPOT									12,324,098,345,500.00	96,874,536,900	727,915,519,400
Total For R209									12,324,098,345,500.00	96,874,536,900	727,915,519,400
R210 On 31/03/2028 Spot Bond			1.57000	182.71157	1.57500	182.58976			3,928,908,986,000.00	2,502,489,800	54,049,162,500
Total R210 SPOT									3,928,908,986,000.00	2,502,489,800	54,049,162,500
Total For R210									3,928,908,986,000.00	2,502,489,800	54,049,162,500
R211 On 31/01/2017 Spot Bond			0.82500	134.33636	0.82500	134.32197			8,535,367,500.00	10,345,900	40,478,183,200
Total R211 SPOT									8,535,367,500.00	10,345,900	40,478,183,200
Total For R211									8,535,367,500.00	10,345,900	40,478,183,200
R212 On 31/01/2022 Spot Bond			1.44500	141.36932	1.44500	141.35181			5,844,773,281,000.00	4,044,825,800	153,145,339,500
Total R212 SPOT									5,844,773,281,000.00	4,044,825,800	153,145,339,500

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 R212									5,844,773,281,000.00	4,044,825,800	153,145,339,500
R213 On 28/02/2031 Spot Bond			8.58000	89.72343	8.62500	89.35839			023,927,376,758,000.00	119,338,855,100	443,532,443,800
Total R213 SPOT									13,927,376,758,000.00	119,338,855,100	443,532,443,800
Total For R213									13,927,376,758,000.00	119,338,855,100	443,532,443,800
R214 On 28/02/2041 Spot Bond			8.73000	80.26037	8.83500	79.38093			284,896,406,382,000.00	376,276,793,400	770,327,683,400
Total R214 SPOT									14,896,406,382,000.00	376,276,793,400	770,327,683,400
Total For R214									14,896,406,382,000.00	376,276,793,400	770,327,683,400
R228C On 15/09/2015 Spot Bond			6.69500	99.39834	6.78000	99.37240			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			6.61500	96.23513	6.70000	96.17123			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			6.62500	93.14423	6.71000	93.04409			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			6.63500	97.69140	6.72000	97.64496			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.61500	94.58649	6.70000	94.50296			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			6.67500	91.48618	6.76000	91.36768			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.14000	87.79628	7.24500	87.61431			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			7.19000	84.67368	7.29500	84.45530			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			7.50000	81.04044	7.60000	80.80131			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			7.48000	78.16181	7.58000	77.89365			0.00	0	0
Total R334C 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 R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.46000	75.39997	7.56000	75.10510				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			7.45000	72.71921	7.55000	72.39993				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			7.66500	69.40605	7.76500	69.06796				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			7.64500	66.91323	7.74500	66.55524				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			7.75000	64.06922	7.85000	63.69578				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			7.72000	61.79247	7.82000	61.40274				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.69000	59.61387	7.79000	59.20936				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			7.66000	57.52870	7.76000	57.11083				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			7.62000	55.57457	7.72000	55.14432				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			7.58000	53.70753	7.68000	53.26605				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.10500	49.48246	8.20000	49.07333				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.06500	47.72663	8.16000	47.31040				0.00	0	0
Total R346C 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 R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.02500	46.05084	8.12000	45.62836				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			7.98500	44.45102	8.08000	44.02307				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			7.94500	42.92331	8.04000	42.49062				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			7.90500	41.46409	8.00000	41.02733				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			7.86500	40.06992	7.96000	39.62970				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			7.82500	38.73758	7.92000	38.29445				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.03791		100.00000				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				102.78896		100.00000				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				101.66185		100.00000				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.52536		100.00000				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	27.43408	100.00000	27.36761				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	22.01392	100.00000	21.96059				0.00	0	0
Total RCSB2U 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 RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.45215	100.00000	32.37352				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	82.43355	100.00000	82.25117				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	44.69609	100.00000	44.58781				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.41383	100.00000	18.36922				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.85875	100.00000	20.80496				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.70592	100.00000	8.68152				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.85963	100.00000	15.81874				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.84919	100.00000	12.81606				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.88493	100.00000	9.85944				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.32985		100.00000				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.23452		100.00000				0.00	0	34,000,000
Total RDFB03 SPOT										0.00	0	34,000,000
Total For RDFB03										0.00	0	34,000,000
RDFB0 On 27/11/2017 Spot Bond				101.65317		100.00000				0.00	0	0
Total RDFB04 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 RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.73835		100.00000			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				101.54297		100.00000			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				102.77192		100.00000			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				100.98587		100.00000			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				101.48099		100.00000			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				101.54347		100.00000			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.31166		100.00000			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
REB01 On 21/05/2018 Spot Bond				99.83141		100.00000			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				99.86631		100.00000			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				100.47730		100.00000			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				101.88400		100.00000			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	18.50174	100.00000	18.45692			0.00	0	0
Total RES01U 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 RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.97897	100.00000	12.94753				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.75323	100.00000	10.72719				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.93642	100.00000	9.91235				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				101.77552		100.00000				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.68311		100.00000				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.17616		100.00000				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.40623		100.00000				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.80069		100.00000				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				101.60220		100.00000				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.42158		100.00000				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				100.78296		100.00000				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				100.48697		100.00000				0.00	0	0
Total RES32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES32										0.00	0	0
RMB10f On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RP005 On 31/03/2017 Spot Bond				89.03827		100.00000				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				83.63249		100.00000				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				93.71423		100.00000				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				93.06346		100.00000				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.35858		100.00000				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.10669		100.00000				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				98.62414		100.00000				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.05829	12.35000	102.02506				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.38298	100.00000	14.34814				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				102.36789		100.00000				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	6.58147	100.00000	6.56570				0.00	0	0
Total RPP011U 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 RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	35.84467	100.00000	35.75784			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	82.32662	100.00000	82.14286			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.08922	100.00000	13.05752			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	45.92984	100.00000	45.81857			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				103.87360		100.00000			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				77.93945		100.00000			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			9.20000	106.43107	9.30000	105.96119		920,000,000.00	100,000	1,620,000,000	
Total RW21 SPOT								920,000,000.00	100,000	1,620,000,000	
Total For RW21								920,000,000.00	100,000	1,620,000,000	
RW23 On 10/12/2023 Spot Bond			9.55000	101.41159	9.65500	100.79475		7,640,000,000,000.00	800,000,000	400,000,000	
Total RW23 SPOT								7,640,000,000,000.00	800,000,000	400,000,000	
Total For RW23								7,640,000,000,000.00	800,000,000	400,000,000	
RW28 On 10/12/2028 Spot Bond			9.84000	104.73501	9.93000	87.26052		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				97.48244		100.00000		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			7.99500	105.72871	8.08000	105.60186		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	111.71500	10.00000	111.68600		0.00	0	0	
Total SBK12/R157 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 SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.70698		100.00000			0.00	0	1,450,250,100
Total SBK13 SPOT									0.00	0	1,450,250,100
Total For SBK13									0.00	0	1,450,250,100
SBK14 On 01/12/2017 Spot Bond			9.41500	102.39651	9.52000	102.15713			0.00	0	850,000,000
Total SBK14 SPOT									0.00	0	850,000,000
Total For SBK14									0.00	0	850,000,000
SBK15 On 23/01/2022 Spot Bond				101.12458		100.00000			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				101.66796		100.00000			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				101.65185		100.00000			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.07911		100.00000			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.46907		100.00000			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.89842		100.00000			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.42294		100.00000			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.03300		100.00000			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			11.63000	102.05656	11.73500	101.24482			0.00	0	2,159,125,000
Total SBK23 SPOT									0.00	0	2,159,125,000
Total For SBK23									0.00	0	2,159,125,000
SBK9 On 10/04/2018 Spot Bond			8.99500	101.46918	9.09500	101.21485		3,598,000,000,000.00		400,000,000	2,820,000,000
Total SBK9 SPOT								3,598,000,000,000.00		400,000,000	2,820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK9										3,598,000,000,000.00	400,000,000	2,820,000,000
SBN27 On 15/09/2015 Spot Bond			7.55000	106.02626	7.63500	105.99615				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.11500	105.97249	8.20000	105.94079				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			7.31000	106.04912	7.39500	106.01969				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			8.56500	102.78118	8.67000	102.56130				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			7.45500	106.03531	7.54000	106.00547				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.15500	105.96869	8.24000	105.93687				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.20363		100.00000				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.88169		100.00000				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.08500	105.01905	8.19000	104.79437				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				100.69044		100.00000				0.00	600,000,000	300,000,000
Total SBS15 SPOT										0.00	600,000,000	300,000,000
Total For SBS15										0.00	600,000,000	300,000,000
SBS16 On 22/09/2018 Spot Bond				101.07842		100.00000				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.22710		100.00000				0.00	0	0
Total SBS18 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 SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.59000	103.99372	9.69000	103.52020				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.06500	102.32986	10.16000	101.68961				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				99.91238		100.00000				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				101.81693		100.00000				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				102.69152		100.00000				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			8.81500	102.10242	8.92500	101.73116				0.00	0	770,000,000
Total SBS25 SPOT										0.00	0	770,000,000
Total For SBS25										0.00	0	770,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	28.65055	100.00000	28.58644				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.57000	103.02166	9.67500	102.38226				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.18607		100.00000				0.00	0	10,000,000
Total SBS28 SPOT										0.00	0	10,000,000
Total For SBS28										0.00	0	10,000,000
SBS29 On 12/06/2019 Spot Bond			8.84500	100.95657	8.94500	100.61485				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.07500	89.59598	10.17000	89.00978				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.43519		100.00000				0.00	0	0
Total SBS30 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 SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.81500	101.42411	9.91000	100.74483			0.00	0	700,000,000
Total SBS31 SPOT									0.00	0	700,000,000
Total For SBS31									0.00	0	700,000,000
SBS32 On 19/09/2017 Spot Bond				101.08179		100.00000			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.11169		100.00000			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			9.96500	104.81031	10.06000	104.22156			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.33411		100.00000			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.32002		100.00000			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.11500	96.21644	9.21500	95.84302			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.24500	93.46976	10.35000	92.84944			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			10.93000	91.62022	11.02000	90.99253			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.60000	97.43076	9.70000	96.95804		3,840,000,000,000.00		400,000,000	1,680,000,000
Total SBS4 SPOT								3,840,000,000,000.00		400,000,000	1,680,000,000
Total For SBS4								3,840,000,000,000.00		400,000,000	1,680,000,000
SBS9 On 07/07/2016 Spot Bond			7.36500	104.59940	7.45000	104.50382			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13500	281.46162	2.13500	126.51438			0.00	0	0
Total SBSI11 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 SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.43500	133.16289	1.43500	131.88065				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	24.73027	100.00000	24.67036				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				100.64499		100.00000				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	37.80931	100.00000	37.71772				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		169.83598				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			2.09500	131.90880	2.09500	117.57438				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.33379	6.50000	102.31591				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				102.49171		100.00000				0.00	0	0
Total SHS01 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 SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.36606		100.00000			0.00	5,000,000,000	2,500,000,000
Total SHS04 SPOT									0.00	5,000,000,000	2,500,000,000
Total For SHS04									0.00	5,000,000,000	2,500,000,000
SHS05 On 29/06/2017 Spot Bond			8.66500	101.20307	8.77000	101.00085			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.03630		100.00000			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				100.83515		100.00000			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.01878		100.00000			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	40.36823	100.00000	40.27044			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	111.71500	10.00000	111.68600			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.30755		100.00000			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.84075		100.00000			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	57.10467	100.00000	56.96633			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	44.36896	100.00000	44.26148			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	45.93851	100.00000	45.82722			0.00	0	0
Total SHS18U 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 SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.50500	105.49996	9.61000	105.27796			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				100.51873		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				99.76255		100.00000			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				100.94968		100.00000			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				100.98617		100.00000			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			9.73000	101.56817	9.83000	101.16031		973,000,000.00	100,000	700,000	
Total SHS25 SPOT								973,000,000.00	100,000	700,000	
Total For SHS25								973,000,000.00	100,000	700,000	
SHS26 On 29/06/2020 Spot Bond				100.94500		100.00000			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.04500	101.45946	8.13000	101.35572			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.14500	98.80623	9.24500	98.52619			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			8.56500	102.78118	8.67000	102.56130			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				101.73467		100.00000			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				101.70691		100.00000			0.00	0	0
Total SPDA3 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 SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				102.11665		100.00000			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				101.69063		100.00000			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				101.73650		100.00000			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				99.77670		100.00000			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			8.26500	102.32104	8.37000	102.21035			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				100.70134		100.00000			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				100.57011		100.00000			0.00	170,000,000	170,000,000
Total SSA05 SPOT									0.00	170,000,000	170,000,000
Total For SSA05									0.00	170,000,000	170,000,000
SSA06 On 16/04/2020 Spot Bond			9.42000	97.55077	9.52000	97.16714		3,768,000,000.00		400,000	460,000,000
Total SSA06 SPOT								3,768,000,000.00		400,000	460,000,000
Total For SSA06								3,768,000,000.00		400,000	460,000,000
SSN00 On 01/03/2017 Spot Bond				101.62712		100.00000			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.07901		100.00000			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.38657		100.00000			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			9.40000	91.08954	9.50000	90.66857			0.00	0	0
Total SSN004 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 SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.40000	91.08954	9.50000	90.66857				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.12500	93.86235	9.22500	93.49768				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.22472		100.00000				0.00	400,000,000	100,000,000
Total SSN008 SPOT										0.00	400,000,000	100,000,000
Total For SSN008										0.00	400,000,000	100,000,000
SSN00: On 15/09/2017 Spot Bond			8.04500	103.76037	8.15000	103.53917				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			2.26500	115.42191	2.26500	114.96662				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			8.80500	98.84540	8.90500	98.54117				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	101.82201	8.50000	105.16449				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.20500	103.45084	10.30000	102.78628				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.42931		100.00000				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			10.45000	76.90944	10.54000	76.34241				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.47693		100.00000				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				100.54384		100.00000				0.00	0	0
Total SSN026 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 SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.08330		100.00000				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				100.60953		100.00000				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				101.12801		100.00000				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				101.71877		100.00000				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				101.24426		100.00000				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				101.60403		100.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				99.76399		100.00000				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY124 On 14/08/2015 Spot Bond				99.98228		100.00000				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				99.91190		100.00000				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				99.92911		100.00000				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				99.92931		100.00000				0.00	0	0
Total SY1243 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 SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				99.91138		100.00000				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY124€ On 21/08/2015 Spot Bond				99.85821		100.00000				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				99.73383		100.00000				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124€ On 08/09/2015 Spot Bond				99.53622		100.00000				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124€ On 10/09/2015 Spot Bond				99.50335		100.00000				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				99.40120		100.00000				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125z On 20/10/2015 Spot Bond				98.78887		100.00000				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY125C On 19/08/2015 Spot Bond				99.89490		100.00000				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				98.63496		100.00000				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125€ On 28/10/2015 Spot Bond				98.61602		100.00000				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125€ On 03/11/2015 Spot Bond				98.50649		100.00000				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.52000	105.34673	6.60500	105.31616				0.00	0	0
Total SZ18 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 SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.81500	104.52373	8.91000	103.86834				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				101.72503		100.00000				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				101.81513		100.00000				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			9.35500	101.01933	9.45500	97.75449				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	64.70783	100.00000	64.55107				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				100.44254		100.00000				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.19875		100.00000				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.00848		100.00000				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				100.97330		100.00000				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.02281		100.00000				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				99.86306						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	91.56195	100.00000	91.42750				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.30882		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 TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.31096		100.00000				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				100.76375		100.00000				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				100.78324		100.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.69500	101.28179	7.78000	101.18327				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.46122		100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.47401		100.00000				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.54412	7.83000	100.52314				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.45418		100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.47017		100.00000				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.45986		100.00000				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.45418		100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.47017		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 TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.49826	7.16000	87.29149				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.50149		100.00000				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.49894		100.00000				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.56016		100.00000				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.56712		100.00000				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.80038		100.00000				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.77210		100.00000				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.45354		100.00000				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.47401		100.00000				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.60553	8.73000	100.58218				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2041 Spot Bond				100.20724		100.00000				0.00	0	15,660,300
Total TH11A4 SPOT										0.00	0	15,660,300
Total For TH11A4										0.00	0	15,660,300
TH11A4 On 18/07/2041 Spot Bond				100.47017		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 TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			8.96500	98.63527	9.06500	91.96502				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.04851		100.00000				0.00	0	23,490,300
Total TH11A7 SPOT										0.00	0	23,490,300
Total For TH11A7										0.00	0	23,490,300
TH11A7 On 18/07/2041 Spot Bond				100.48412		100.00000				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.50277		100.00000				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.49575		100.00000				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.50748		100.00000				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.55888		100.00000				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.57165		100.00000				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.54898		100.00000				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.75637		100.00000				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.75888		100.00000				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.76544		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 TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A7 On 21/08/2048 Spot Bond				101.70210		100.00000				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				101.75944		100.00000				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			9.30500	103.93343	9.40500	102.12631				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				101.72503		100.00000				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				101.80531		100.00000				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.21500	101.85066	9.31500	101.50045				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.72325		100.00000				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.81513		100.00000				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.32500	100.63942	9.42500	89.98519				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.90850		100.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				101.90850		100.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.91848		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 TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.91848		100.00000				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.09190		100.00000				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.09190		100.00000				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.10218		100.00000				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				102.09988		100.00000				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				102.83631		100.00000				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				102.83631		100.00000				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				103.03266		100.00000				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				102.83429		100.00000				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				100.48477		100.00000				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.14901	101.06155	6.13397				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.65331		100.00000				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				100.47503		100.00000				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				100.79364		100.00000				0.00	0	20,000,000
Total THE9A3 SPOT										0.00	0	20,000,000
Total For THE9A3										0.00	0	20,000,000
THE9A: On 18/07/2039 Spot Bond				100.47503		100.00000				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				100.48152		100.00000				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				100.48477		100.00000				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				100.47113		100.00000				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				100.48152		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 THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.51721		100.00000				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				100.51721		100.00000				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				100.51721		100.00000				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				100.56907		100.00000				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.58202		100.00000				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				100.56583		100.00000				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				100.82407		100.00000				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				100.84015		100.00000				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				100.83372		100.00000				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			9.58500	90.01120	9.68500	89.72055				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.71500	10.00000	111.68600				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			8.22500	104.33334	8.35000	104.05458				0.00	0	14,637,000,000

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 TN17 SPOT									0.00	0	14,637,000,000
Total For TN17									0.00	0	14,637,000,000
TN20 On 17/09/2020 Spot Bond			9.57000	107.91466	9.67000	107.48280			105,270,000,000.00	11,000,000	11,730,000,000
Total TN20 SPOT									105,270,000,000.00	11,000,000	11,730,000,000
Total For TN20									105,270,000,000.00	11,000,000	11,730,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.54993	100.00000	1.54617			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			9.81500	108.34825	9.92000	107.71724			0.00	0	11,370,000,000
Total TN23 SPOT									0.00	0	11,370,000,000
Total For TN23									0.00	0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			9.92500	97.18718	10.02000	96.57981			7,940,000,000,000.00	800,000,000	14,630,000,000
Total TN25 SPOT									7,940,000,000,000.00	800,000,000	14,630,000,000
Total For TN25									7,940,000,000,000.00	800,000,000	14,630,000,000
TN27 On 14/11/2027 Spot Bond			9.96500	94.73270	10.06000	94.08152			6,975,500,000.00	700,000	10,415,000,000
Total TN27 SPOT									6,975,500,000.00	700,000	10,415,000,000
Total For TN27									6,975,500,000.00	700,000	10,415,000,000
TN30 On 09/10/2030 Spot Bond			10.36000	104.64521	10.45500	103.89560			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			10.65000	104.54076	10.75500	103.59772			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				101.26421		100.00000			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				99.65094		100.00000			0.00	0	30,000,000
Total TNF18 SPOT									0.00	0	30,000,000
Total For TNF18									0.00	0	30,000,000
TORQ2 On 15/04/2022 Spot Bond				99.92105		100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.91908		100.00000			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				99.91880		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 TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				99.90870		100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				99.88808		100.00000				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				99.91897		100.00000				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	111.71500	10.00000	111.68600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.75512		100.00000				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.77057		100.00000				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				100.32525		100.00000				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.36274		100.00000				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.34862	10.00000	100.32176				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.33993	9.75000	100.31374				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.34136	100.00000	10.31470				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.17111		100.00000				0.00	1,000,000,000	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 TRAA1 SPOT										0.00	1,000,000,000	500,000,000
Total For TRAA1										0.00	1,000,000,000	500,000,000
TRAA2 On 14/06/2024 Spot Bond				101.24288		100.00000				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	8.84315	100.00000	8.82173				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.42124	100.00000	9.39842				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.28273		100.00000				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.76810	100.00000	9.74443				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.29070		100.00000				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.05713	100.00000	10.03277				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.51352		100.00000				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.58349	100.00000	13.55059				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.00499		100.00000				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.45670	100.00000	17.41441				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	12.94911	100.00000	12.91774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				99.86925		100.00000				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				99.60650		100.00000				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				105.75195		100.00000				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				104.53986		100.00000				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				98.55406		100.00000				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				98.05501		100.00000				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				97.75462		100.00000				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.03815		100.00000				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				96.80649		100.00000				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				96.48098		100.00000				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				96.17362		100.00000				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				95.82676		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 TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				95.55757		100.00000				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				98.34860		100.00000				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				94.79503		100.00000				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				94.47571		100.00000				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				94.14068		100.00000				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				97.22186		100.00000				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.88055	100.00000	15.84207				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.94581		100.00000				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				100.49370		100.00000				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.13172		100.00000				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				101.56719		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 TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				101.43014		100.00000				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				101.29856		100.00000				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				101.40507		100.00000				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				101.46375		100.00000				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.61554		100.00000				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				100.56123		100.00000				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				100.53265		100.00000				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.52502		100.00000				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				100.50692		100.00000				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.32171		100.00000				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.36986		100.00000				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11-On 27/08/2015 Spot Bond				100.28857		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 TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				101.43665		100.00000				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.62068		100.00000				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				101.32224		100.00000				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.56717		100.00000				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			9.23000	111.03471	9.33000	110.56450				0.00	0	100,000,000
Total UG21 SPOT										0.00	0	100,000,000
Total For UG21										0.00	0	100,000,000
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	7.75819	100.00000	7.74283				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	9.05792	100.00000	9.02964				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	7.58016	100.00000	7.56515				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	8.95459	100.00000	8.92663				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				101.86197		100.00000				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	94.31525	100.00000	94.07216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				102.75448		100.00000				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				100.95847		100.00000				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.29301		100.00000				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.03998		100.00000				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.04010		100.00000				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.21196		100.00000				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				100.93208		100.00000				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.03938		100.00000				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.38767		100.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.28693	100.00000	7.27250				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.67369	100.00000	8.64661				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.10890	100.00000	7.09483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.57036	100.00000	8.54360				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00036	100.00000	0.00036				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.18500	106.56381	7.27000	106.47608				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			1.36500	241.86235	1.36500	241.83290				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			7.66500	104.05744	7.77000	103.86071				0.00	0	5,140,000,000
Total WSP2 SPOT										0.00	0	5,140,000,000
Total For WSP2										0.00	0	5,140,000,000
WSP3 On 28/05/2019 Spot Bond			8.05000	104.91302	8.15000	104.56347				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			8.33000	104.46369	8.43000	104.04630				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			8.53000	103.97342	8.63000	103.49515				0.00	0	3,323,600,000
Total WSP5 SPOT										0.00	0	3,323,600,000
Total For WSP5										0.00	0	3,323,600,000
Z020 On 19/10/2015 Spot Bond			5.94000	98.92140	6.02500	98.88999				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			7.44000	73.95404	7.54000	73.64537				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	84.29561	100.00000	84.10138				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	46.51895	100.00000	46.43069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									38,902,862,807,996,000.00	973,214,256,000	013,251,932,000
Total for SPOT :									38,902,862,807,996,000.00	973,214,256,000	013,251,932,000
Total Futures									38902863420675000.00	973,214,261,869	013,252,361,003
Total Options									0.00	0	48,197
Grand Total:									38,902,863,420,675,000.00	973,214,261,869	013,252,409,200