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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2015

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			124.37460	124.37460	124.32929	124.32929			0.00	0	0
EL28 On 05/11/2015 Bond Future			124.80745	124.80745	124.76393	124.76393			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			670.71000	0.67071	625,400		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			680.71000	0.68071	635,400		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			660.71000	0.66071	615,400		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			2,226.07000	2.22607	2,182,550		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			2,236.07000	2.23607	2,192,550		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			2,246.07000	2.24607	2,202,550		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2015	Bond Future			9.81240	83.64225	9.89486	83.05735			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.90373	81.18778	9.98861	80.59516			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.99076	82.56836	10.07849	81.96517			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			2,048.38000	2.04838	1,463,480		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			2,195.18000	2.19518	1,610,280		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			2,121.73000	2.12173	1,536,830		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			7,258.99000	7.25899	6,666,370		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			7,417.55000	7.41755	6,824,930		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			7,338.22000	7.33822	6,745,600		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			608.44000	0.60844	5,250		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	63,860		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			539.33000	0.53933	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			0.00000	0.00000	132,880		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			470.31000	0.47031	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			120.61959	120.61959	120.57695	120.57695			0.00	0	38
I2025	On	05/11/2015	Bond Future			122.54080	122.54080	122.49993	122.49993			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			413.05000	0.41305	370,410		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			423.05000	0.42305	380,410		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			433.05000	0.43305	390,410		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			500.07000	0.50007	459,200		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			510.07000	0.51007	469,200		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			490.07000	0.49007	449,200		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			124.46580	124.46580	124.42104	124.42104			0.00	0	3,582
I2038	On	05/11/2015	Bond Future			126.44847	126.44847	126.40539	126.40539			0.00	0	0
Total I2038 Future												0.00	0	3,582
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			3,568.96000	3.56896	3,524,200		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			3,578.96000	3.57896	3,534,200		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			3,588.96000	3.58896	3,544,200		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,604.61000	7.60461	7,561,530		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			7,584.61000	7.58461	7,541,530		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,594.61000	7.59461	7,551,530		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,582
I2046	On	06/08/2015	Bond Future			122.92514	122.92514	122.88099	122.88099			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.47665	123.47665	123.43419	123.43419			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			6,109.01000	6.10901	6,064,860		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			6,119.01000	6.11901	6,074,860		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			6,129.01000	6.12901	6,084,860		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,555.81000	9.55581	9,513,350		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,565.81000	9.56581	9,523,350		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,575.81000	9.57581	9,533,350		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			132.63416	132.63416	132.58651	132.58651			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.74660	134.74660	134.70094	134.70094			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			4,403.49000	4.40349	4,355,840		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			4,413.49000	4.41349	4,365,840		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			4,423.49000	4.42349	4,375,840		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,289.06000	10.28906	10,243,400		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,299.06000	10.29906	10,253,400		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,309.06000	10.30906	10,263,400		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.32939	117.21563	8.41176	116.55741		9.64	29,303,907.50	250	39,758
R186	On	05/11/2015	Bond Future			8.39402	119.08236	8.47918	118.41607		9.53	0.00	0	500
R186	On	04/02/2016	Bond Future			8.44904	115.80820	8.53755	115.12984		9.34	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.49479	117.86993	8.58660	117.18033		9.34	0.00	0	0
Total R186 Future												29,303,907.50	250	45,770
R186	On	06/08/2015	Bond Future	8.90	Call			4,192.77000	4.19277	4,721,090	9.89	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			394.87000	0.39487	264,970	9.89	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,819.19000	1.81919	2,148,600	9.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,436.09000	1.43609	1,107,280	9.63	0.00	0	75
R186	On	06/08/2015	Bond Future	8.55	Call			2,227.71000	2.22771	2,603,910	9.67	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			1,134.52000	1.13452	852,500	9.67	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			559.05000	0.55905	690,920	9.49	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			3,488.63000	3.48863	2,962,280	9.49	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			2,895.35000	2.89535	3,334,950	9.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			787.10000	0.78710	568,480	9.75	0.00	0	20
R186	On	06/08/2015	Bond Future	8.45	Call			1,776.77000	1.77677	2,100,910	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,472.94000	1.47294	1,138,860	9.62	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			451.43000	0.45143	561,240	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,876.71000	3.87671	3,328,300	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			1,994.27000	1.99427	2,344,700	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			1,294.83000	1.29483	987,040	9.64	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			468.26000	0.46826	581,600	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,810.73000	3.81073	3,265,850	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			485.45000	0.48545	602,350	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,745.18000	3.74518	3,203,860	9.47	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,385.19000	1.38519	1,656,750	9.59	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			1,878.23000	1.87823	1,491,570	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.65	Call			105.73000	0.10573	135,080	9.34	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			6,394.29000	6.39429	5,765,420	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			169.40000	0.16940	215,010	9.38	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			5,606.14000	5.60614	4,993,530	9.38	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			261.30000	0.26130	329,050	9.42	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			4,854.33000	4.85433	4,263,860	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Put			6,783.71000	6.78371	6,237,750	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			0.00000	0.00000	5,418,710	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			1,869.31000	1.86931	2,115,730	9.43	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,913.69000	3.91369	3,493,820	9.43	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			5,210.71000	5.21071	5,679,100	9.75	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,248.66000	1.24866	1,050,760	9.75	0.00	0	2,600
R186	On	05/11/2015	Bond Future	7.73	Call			736.18000	0.73618	856,510	9.27	0.00	0	169
R186	On	05/11/2015	Bond Future	8.35	Put			3,309.69000	3.30969	2,928,260	9.48	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			2,662.93000	2.66293	2,977,750	9.51	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,890.64000	2.89064	2,539,170	9.51	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			4,436.13000	4.43613	4,866,110	9.68	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,595.62000	1.59562	1,359,310	9.68	1,832,349.88	1,348	843
R186	On	05/11/2015	Bond Future	7.86	Call			0.00000	0.00000	1,117,520	9.32	1,506,416.96	1,348	674
R186	On	05/11/2015	Bond Future	8.24	Put			3,816.38000	3.81638	3,402,350	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,962.97000	1.96297	2,218,160	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,768.18000	3.76818	3,357,080	9.44	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			1,995.02000	1.99502	2,253,160	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,720.65000	3.72065	3,312,500	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,296.91000	2.29691	2,581,770	9.48	1,740,112.98	674	843
R186	On	05/11/2015	Bond Future	8.24	Call			1,931.52000	1.93152	2,183,780	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			759.33000	0.75933	871,400	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,984.97000	8.98497	8,418,680	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			732.39000	0.73239	841,210	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,125.99000	9.12599	8,556,450	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			745.41000	0.74541	855,830	9.01	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,054.99000	9.05499	8,487,050	9.01	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,312.68000	9.31268	8,773,550	9.03	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,202.31000	3.20231	3,497,370	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,144.05000	5.14405	4,749,510	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,234.95000	3.23495	3,532,030	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,100.18000	5.10018	4,707,660	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,268.22000	3.26822	3,567,330	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,057.00000	5.05700	4,666,510	9.29	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,266.83000	1.26683	1,417,300	9.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option												5,078,879.82	3,370	53,849
Total For R186												34,382,787.32	3,620	99,619
R197	On	06/08/2015	Bond Future			288.39238	288.39238	287.88675	287.88675			0.00	0	997
R197	On	05/11/2015	Bond Future			292.98524	292.98524	292.47737	292.47737			0.00	0	0
Total R197 Future												0.00	0	997
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	392,380		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			113.25000	0.11325	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	382,380		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			123.25000	0.12325	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	402,380		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			103.25000	0.10325	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			2,532.63000	2.53263	2,024,760		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			2,512.63000	2.51263	2,004,760		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			2,522.63000	2.52263	2,014,760		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	997
R202	On	06/08/2015	Bond Future			236.02212	236.02212	235.93870	235.93870			0.00	0	53,356
R202	On	05/11/2015	Bond Future			239.78103	239.78103	239.70108	239.70108			0.00	0	0
Total R202 Future												0.00	0	53,356
R202	On	06/08/2015	Bond Future	240.01	Put			4,071.30000	4.07130	3,987,880		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			4,051.30000	4.05130	3,967,880		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			4,061.30000	4.06130	3,977,880		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			6,298.92000	6.29892	6,218,970		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			6,308.92000	6.30892	6,228,970		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			6,288.92000	6.28892	6,208,970		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,356
R2023	On	06/08/2015	Bond Future			8.18018	101.07926	8.25789	100.65541		7.39	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.25614	98.76612	8.33703	98.33752		7.61	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.32389	100.44525	8.40880	100.00870		7.31	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future									0.00	0	20,973
R2023 On 06/08/2015 Bond Future	9.07	Call			4,367.82000	4.36782	4,761,720	7.79	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			74.00000	0.07400	44,050	7.79	0.00	0	911
R2023 On 06/08/2015 Bond Future	8.24	Call			1,028.20000	1.02820	1,215,550	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			1,125.58000	1.12558	889,080	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			1,055.01000	1.05501	1,245,840	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			1,097.94000	1.09794	864,920	7.39	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			1,082.52000	1.08252	1,276,830	7.40	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			1,071.05000	1.07105	841,510	7.40	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			2,900.54000	2.90054	2,611,070	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			1,063.79000	1.06379	1,204,780	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Put			2,865.31000	2.86531	2,577,700	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			1,082.88000	1.08288	1,225,720	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			2,830.34000	2.83034	2,544,580	7.47	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Call			1,044.93000	1.04493	1,184,060	7.47	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,406.24000	1.40624	1,559,710	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			3,478.13000	3.47813	3,195,050	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			1,368.06000	1.36806	1,518,540	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			3,545.31000	3.54531	3,259,240	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,387.07000	1.38707	1,539,040	7.17	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			3,511.62000	3.51162	3,227,040	7.17	0.00	0	0
Total R2023 Option									0.00	0	911
Total For R2023									0.00	0	21,884
R203 On 06/08/2015 Bond Future			7.29587	105.17253	7.37745	105.01505		2.42	0.00	0	17,933
R203 On 05/11/2015 Bond Future			7.40761	102.68227	7.49982	102.52435		2.13	0.00	0	0
R203 On 04/02/2016 Bond Future			7.50031	104.42821	7.60856	104.26699		1.60	0.00	0	0
Total R203 Future									0.00	0	17,933
R203 On 06/08/2015 Bond Future	6.74	Call			34.71000	0.03471	45,000	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.74	Put			1,273.66000	1.27366	1,126,470	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Call			36.44000	0.03644	47,200	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Put			1,255.80000	1.25580	1,109,080	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Call			38.24000	0.03824	49,490	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Put			1,238.02000	1.23802	1,091,790	2.35	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Call			973.62000	0.97362	1,101,050	2.47	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Put			86.63000	0.08663	56,580	2.47	0.00	0	5,000
R203 On 05/11/2015 Bond Future	6.01	Call			10.91000	0.01091	14,170	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Put			2,602.46000	2.60246	2,447,800	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Call			10.15000	0.01015	13,200	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Put			2,637.08000	2.63708	2,482,210	2.02	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Call			10.52000	0.01052	13,680	2.02	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
R203	On	05/11/2015	Bond Future	6.00	Put			2,619.76000	2.61976	2,465,000	2.02	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			303.80000	0.30380	360,340	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			824.18000	0.82418	719,500	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			293.02000	0.29302	348,180	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			843.37000	0.84337	737,310	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			298.38000	0.29838	354,230	1.58	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			833.74000	0.83374	728,370	1.58	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,933
R2030	On	06/08/2015	Bond Future			8.70046	94.55308	8.78269	93.91378			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.76306	96.05973	8.84764	95.41210			0.00	0	0
Total R2030 Future												0.00	0	9,953
R2030	On	06/08/2015	Bond Future	7.76	Put			8,407.23000	8.40723	7,767,930		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			8,581.97000	8.58197	7,942,670		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			8,494.55000	8.49455	7,855,250		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,782.11000	2.78211	2,134,480		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,702.75000	2.70275	2,055,120		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			2,623.48000	2.62348	1,975,850		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,953
R2032	On	06/08/2015	Bond Future			8.79866	98.25617	8.88078	97.57396			0.00	0	1,678
R2032	On	05/11/2015	Bond Future			8.86246	95.66652	8.94687	94.97543			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.91867	97.29351	9.00577	96.59006			0.00	0	0
Total R2032 Future												0.00	0	1,678
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			3,224.97000	3.22497	2,542,760		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			3,138.24000	3.13824	2,456,030		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			3,311.81000	3.31181	2,629,600		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			8,195.63000	8.19563	7,504,540		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			8,103.77000	8.10377	7,412,680		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			8,287.61000	8.28761	7,596,520		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			2,420.33000	2.42033	1,716,880		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			2,587.27000	2.58727	1,883,820		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			2,503.75000	2.50375	1,800,300		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,678
R2037	On	06/08/2015	Bond Future			8.90282	96.44436	8.98489	95.69273			108,017,683.20	1,120	41,268
R2037	On	05/11/2015	Bond Future			8.96185	97.98123	9.04607	97.21945			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.01524	95.38959	9.10198	94.61442			0.00	0	0
Total R2037 Future												108,017,683.20	1,120	41,268
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			2,270.62000	2.27062	1,518,990		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			2,176.25000	2.17625	1,424,620		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			2,082.02000	2.08202	1,330,390		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			10,077.97000	10.07797	9,316,190		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			10,288.56000	10.28856	9,526,780		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			10,183.18000	10.18318	9,421,400		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	04/02/2016	Bond Future	8.75	Put			3,208.38000	3.20838	2,433,210		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			3,114.89000	3.11489	2,339,720		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			3,302.00000	3.30200	2,526,830		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												108,017,683.20	1,120	41,268
R204	On	06/08/2015	Bond Future			7.64796	102.14683	7.73279	101.89839		3.69	826,163,561.04	8,088	14,357
R204	On	05/11/2015	Bond Future			7.74877	103.77364	7.84055	103.52328		3.51	0.00	0	0
R204	On	04/02/2016	Bond Future			7.83224	101.50065	7.93330	101.24539		3.05	0.00	0	0
Total R204 Future												826,163,561.04	8,088	14,357
R204	On	06/08/2015	Bond Future	7.74	Call			554.23000	0.55423	672,690	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			533.15000	0.53315	403,170	3.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			569.36000	0.56936	690,000	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			519.05000	0.51905	391,250	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			584.74000	0.58474	707,550	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			505.21000	0.50521	379,580	3.69	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,009.47000	2.00947	2,235,670	3.85	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			52.85000	0.05285	30,610	3.85	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			17.44000	0.01744	22,290	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,438.93000	4.43893	4,193,420	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			16.27000	0.01627	20,820	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,495.24000	4.49524	4,249,430	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			16.84000	0.01684	21,540	3.35	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,467.07000	4.46707	4,221,410	3.35	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			526.67000	0.52667	610,820	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,601.27000	1.60127	1,430,160	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			509.38000	0.50938	591,560	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,635.10000	1.63510	1,462,020	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			517.83000	0.51783	600,980	3.01	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,617.99000	1.61799	1,445,880	3.01	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												826,163,561.04	8,088	15,056
R2044	On	06/08/2015	Bond Future			8.95088	98.22084	9.03289	97.40093			0.00	0	13,051
R2044	On	05/11/2015	Bond Future			9.00696	99.78593	9.09104	98.95498			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.05769	97.09980	9.14421	96.25413			0.00	0	0
Total R2044 Future												0.00	0	13,051
R2044	On	06/08/2015	Bond Future	8.76	Put			2,774.50000	2.77450	1,954,590		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			2,983.12000	2.98312	2,163,210		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			2,878.72000	2.87872	2,058,810		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			8,776.48000	8.77648	7,945,530		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			9,004.04000	9.00404	8,173,090		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			8,890.15000	8.89015	8,059,200		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,516.15000	1.51615	670,480		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,416.60000	1.41660	570,930		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			1,317.23000	1.31723	471,560		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	13,051
R2048 On 06/08/2015 Bond Future			8.93851	101.92778	9.02041	101.08612			0.00	0	37,183
R2048 On 05/11/2015 Bond Future			8.99561	99.12204	9.07962	98.26887			0.00	0	0
R2048 On 04/02/2016 Bond Future			9.04789	100.80728	9.13435	99.93904			0.00	0	0
Total R2048 Future									0.00	0	37,183
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			2,935.75000	2.93575	2,094,090		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			2,828.39000	2.82839	1,986,730		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			2,721.23000	2.72123	1,879,570		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			12,181.72000	12.18172	11,328,550		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			12,058.01000	12.05801	11,204,840		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			11,934.55000	11.93455	11,081,380		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			1,253.10000	1.25310	384,860		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			1,457.33000	1.45733	589,090		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			1,355.12000	1.35512	486,880		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	37,183
R207 On 06/08/2015 Bond Future			7.86283	98.28963	7.94692	97.98523		4.91	360,526,362.84	3,668	35,090
R207 On 05/11/2015 Bond Future			7.95136	99.85536	8.04066	99.54813		4.71	0.00	0	0
R207 On 04/02/2016 Bond Future			8.02784	97.91087	8.12395	97.59781		4.34	0.00	0	0
R207 On 05/05/2016 Bond Future			8.09348	99.65409	8.19690	99.33612		4.34	0.00	0	0
Total R207 Future									360,526,362.84	3,668	35,090
R207 On 06/08/2015 Bond Future	7.75	Call			390.77000	0.39077	483,930	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,105.43000	1.10543	894,190	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			403.43000	0.40343	498,930	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,081.65000	1.08165	872,750	4.85	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			133.78000	0.13378	172,020	4.79	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,912.56000	1.91256	1,646,400	4.79	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			378.37000	0.37837	469,220	4.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.74	Put			1,129.50000	1.12950	915,950	4.85	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			690.47000	0.69047	796,320	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,729.60000	1.72960	1,528,220	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			703.26000	0.70326	810,520	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,707.61000	1.70761	1,507,640	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			716.20000	0.71620	824,870	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,685.79000	1.68579	1,487,230	4.61	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			368.39000	0.36839	434,390	4.55	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,493.10000	2.49310	2,251,870	4.55	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			429.00000	0.42900	503,270	4.56	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,307.31000	2.30731	2,074,350	4.56	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			520.79000	0.52079	602,230	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,608.65000	2.60865	2,377,030	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			529.93000	0.52993	612,420	4.19	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,584.43000	2.58443	2,353,860	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			539.17000	0.53917	622,730	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,560.33000	2.56033	2,330,830	4.19	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			348.94000	0.34894	408,910	4.15	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			3,174.10000	3.17410	2,921,010	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,112.87000	1.11287	1,238,260	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,184.48000	2.18448	1,991,900	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,125.66000	1.12566	1,252,010	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,166.18000	2.16618	1,974,560	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			781.27000	0.78127	879,410	4.20	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,759.82000	2.75982	2,539,990	4.20	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,100.18000	1.10018	1,224,600	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,202.90000	2.20290	2,009,350	4.26	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												360,526,362.84	3,668	35,337
R208	On	06/08/2015	Bond Future			7.98552	96.93944	8.06885	96.58058		6.02	0.00	0	38,528
R208	On	05/11/2015	Bond Future			8.06605	95.08421	8.15360	94.72150		6.03	0.00	0	0
R208	On	04/02/2016	Bond Future			8.13390	96.70102	8.22674	96.33153		5.66	0.00	0	0
Total R208 Future												0.00	0	38,528
R208	On	06/08/2015	Bond Future	8.85	Call			3,344.05000	3.34405	3,677,710	6.25	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			59.31000	0.05931	34,110	6.25	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			675.14000	0.67514	818,650	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			1,014.67000	1.01467	799,320	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			694.20000	0.69420	840,660	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			990.58000	0.99058	778,180	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			713.59000	0.71359	863,020	5.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.01	Put			966.86000	0.96686	757,430	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			841.95000	0.84195	709,610	6.09	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			691.44000	0.69144	799,020	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,419.95000	2.41995	2,164,820	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			704.76000	0.70476	813,890	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,391.03000	2.39103	2,137,450	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			718.47000	0.71847	829,150	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,362.52000	2.36252	2,110,490	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,179.34000	2.17934	2,409,710	6.09	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			930.61000	0.93061	1,051,150	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,806.12000	2.80612	2,557,170	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			903.52000	0.90352	1,021,520	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,860.40000	2.86040	2,608,910	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			917.00000	0.91700	1,036,270	5.54	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,833.18000	2.83318	2,582,960	5.54	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	40,926
R209	On	06/08/2015	Bond Future			8.84420	77.86113	8.92608	77.24080		14.55	0.00	0	28,177
R209	On	05/11/2015	Bond Future			8.90054	75.95382	8.98447	75.32510		15.15	0.00	0	29
R209	On	04/02/2016	Bond Future			8.95003	77.24553	9.03633	76.60563		15.09	0.00	0	0
Total R209 Future												0.00	0	28,206
R209	On	06/08/2015	Bond Future	8.99	Call			1,870.80000	1.87080	2,185,240	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,391.91000	1.39191	1,086,020	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,911.59000	1.91159	2,230,710	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,358.21000	1.35821	1,057,000	14.55	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,953.29000	1.95329	2,277,070	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,325.53000	1.32553	1,028,980	14.56	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			6,898.03000	6.89803	7,484,250	15.34	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			82.58000	0.08258	48,470	15.34	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			498.08000	0.49808	578,950	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			8,320.71000	8.32071	7,772,860	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,877.70000	3.87770	4,253,490	15.32	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,940.52000	1.94052	1,687,590	15.32	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			475.87000	0.47587	553,660	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,471.70000	8.47170	7,920,770	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			486.61000	0.48661	565,910	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,395.77000	8.39577	7,846,350	14.65	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,702.62000	2.70262	2,963,360	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,858.18000	4.85818	4,479,020	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,733.51000	2.73351	2,996,330	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.76	Put			4,812.20000	4.81220	4,435,120	14.98	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,671.93000	2.67193	2,930,600	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,904.47000	4.90447	4,523,240	14.97	0.00	0	0
Total R209 Option												0.00	0	3,814
Total For R209												0.00	0	32,020
R210	On	06/08/2015	Bond Future			178.33547	178.33547	178.27279	178.27279			0.00	0	1,227
R210	On	05/11/2015	Bond Future			179.04417	179.04417	178.98402	178.98402			0.00	0	0
Total R210 Future												0.00	0	1,227
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			717.21000	0.71721	654,530		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			727.21000	0.72721	664,530		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			737.21000	0.73721	674,530		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			3,005.98000	3.00598	2,945,830		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			3,015.98000	3.01598	2,955,830		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			3,025.98000	3.02598	2,965,830		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,227
R211	On	06/08/2015	Bond Future			133.91728	133.91728	133.87365	133.87365			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.05038	136.05038	136.00875	136.00875			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,116.35000	1.11635	1,072,720		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			1,126.35000	1.12635	1,082,720		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			1,136.35000	1.13635	1,092,720		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,018.75000	1.01875	1,060,380		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			1,008.75000	1.00875	1,050,380		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			998.75000	0.99875	1,040,380		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120

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	06/08/2015	Bond Future			138.60036	138.60036	138.38321	138.38321			0.00	0	1,109
R212	On	05/11/2015	Bond Future			140.80802	140.80802	140.59020	140.59020			0.00	0	0
Total R212 Future												0.00	0	1,109
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			2,606.79000	2.60679	2,389,640		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			2,616.79000	2.61679	2,399,640		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			2,626.79000	2.62679	2,409,640		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			5,419.80000	5.41980	5,201,980		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			5,399.80000	5.39980	5,181,980		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			5,409.80000	5.40980	5,191,980		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,109
R213	On	06/08/2015	Bond Future			8.73703	88.50899	8.81909	87.89433		12.50	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.80007	86.37525	8.88438	85.75256		12.99	0.00	0	0
R213	On	04/02/2016	Bond Future			8.85747	87.84377	8.94449	87.20992		12.87	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			637.30000	0.63730	775,710	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,140.89000	3.14089	2,664,640	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			657.91000	0.65791	800,080	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,083.89000	3.08389	2,611,400	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			679.00000	0.67900	824,960	12.29	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,027.47000	3.02747	2,558,770	12.29	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			323.20000	0.32320	379,420	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,357.67000	9.35767	8,791,200	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			331.04000	0.33104	388,440	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,280.84000	9.28084	8,715,550	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			339.03000	0.33903	397,640	12.56	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,204.27000	9.20427	8,640,190	12.56	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,854.59000	2.85459	3,127,630	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,354.83000	4.35483	3,994,020	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,886.49000	2.88649	3,161,610	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,312.49000	4.31249	3,953,760	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,918.60000	2.91860	3,195,800	12.77	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			4,270.45000	4.27045	3,913,800	12.77	0.00	0	0
Total R213 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 R213										0.00	0	17,330
R214 On 06/08/2015 Bond Future			8.88271	78.99495	8.96456	78.34013		15.28		0.00	0	22,215
R214 On 05/11/2015 Bond Future			8.93836	76.96286	9.02223	76.29916		15.90		0.00	0	0
R214 On 04/02/2016 Bond Future			8.98910	78.27131	9.07534	77.59588		15.87		0.00	0	4,320
Total R214 Future										0.00	0	26,535
R214 On 06/08/2015 Bond Future	8.74	Call			976.12000	0.97612	1,169,410	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,795.07000	2.79507	2,333,540	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			1,003.99000	1.00399	1,201,720	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,740.43000	2.74043	2,283,340	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			1,032.39000	1.03239	1,234,600	15.16		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,686.45000	2.68645	2,233,840	15.16		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			464.27000	0.46427	540,500	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			9,344.99000	9.34499	8,757,520	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			475.04000	0.47504	552,800	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			9,261.78000	9.26178	8,675,840	15.37		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			486.52000	0.48652	565,870	15.38		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			9,179.45000	9.17945	8,595,100	15.38		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			953.34000	0.95334	1,072,390	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			10,231.55000	10.23155	9,675,170	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			968.59000	0.96859	1,089,200	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			10,153.05000	10.15305	9,598,230	15.34		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			985.03000	0.98503	1,107,290	15.35		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			10,075.91000	10.07591	9,522,740	15.35		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	26,535
Total for Bond										1,329,090,394.40	16,496	492,141
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0

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

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 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
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

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 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			488.47800	488.47800	485.91200	485.91200			24,423,900.00	5	467
GOVI On 05/11/2015 GOVI			496.33500	496.33500	493.74200	493.74200			0.00	0	27
GOVI On 04/02/2016 GOVI			504.76400	504.76400	502.12800	502.12800			0.00	0	0
Total GOVI Future									24,423,900.00	5	494
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			140,780.00000	14.07800	115,120,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			140,880.00000	14.08800	115,220,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			140,980.00000	14.09800	115,320,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			362,480.00000	36.24800	336,550,000		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			362,580.00000	36.25800	336,650,000		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			362,680.00000	36.26800	336,750,000		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			98,820.00000	9.88200	72,460,000		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			98,620.00000	9.86200	72,260,000		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			98,720.00000	9.87200	72,360,000		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 GOVI Option										0.00	0	0
Total For GOVI										24,423,900.00	5	494
Total for GOVI										24,423,900.00	5	494
AL37 On 06/08/2015 Index Future			456.63400	456.63400	455.19400	455.19400				0.00	0	124
AL37 On 05/11/2015 Index Future			463.97800	463.97800	462.52900	462.52900				0.00	0	0
Total AL37 Future										0.00	0	124
Total For AL37										0.00	0	124
AL7T On 06/08/2015 Index Future			537.99400	537.99400	535.11700	535.11700				0.00	0	3
AL7T On 05/11/2015 Index Future			546.64700	546.64700	543.74000	543.74000				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 06/08/2015 Index Future			492.04600	492.04600	489.29100	489.29100				0.00	0	508
ALBI On 05/11/2015 Index Future			499.96000	499.96000	497.17500	497.17500				0.00	0	103
ALBI On 04/02/2016 Index Future			508.45100	508.45100	505.62000	505.62000				0.00	0	0
Total ALBI Future										0.00	0	611
Total For ALBI										0.00	0	611
IGOV On 06/08/2015 Index Future			227.68300	227.68300	227.34300	227.34300				0.00	0	1,080
IGOV On 05/11/2015 Index Future			231.34500	231.34500	231.00700	231.00700				0.00	0	17
IGOV On 04/02/2016 Index Future			235.27400	235.27400	234.93000	234.93000				0.00	0	0
Total IGOV Future										0.00	0	1,097
Total For IGOV										0.00	0	1,097
ILBI On 06/08/2015 Index Future			617.90300	617.90300	617.42100	617.42100				0.00	0	159
ILBI On 05/11/2015 Index Future			628.01100	628.01100	627.53100	627.53100				0.00	0	0
Total ILBI Future										0.00	0	159
Total For ILBI										0.00	0	159
Total for Index										0.00	0	1,994
JIBAR f On 15/07/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000				0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.32000	93.68000	6.36000	93.64000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.37000	93.63000	6.39000	93.61000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.53000	93.47000	6.55000	93.45000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.60000	93.40000	6.67500	93.32500				0.00	500	500
JIBAR f On 15/12/2015 Jibar Future			6.72000	93.28000	6.73000	93.27000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.90000	93.10000	6.95000	93.05000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.02000	92.98000	7.06000	92.94000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.23000	92.77000	7.30000	92.70000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.45000	92.55000	7.51000	92.49000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.63000	92.37000	7.70000	92.30000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.75000	92.25000	7.81500	92.18500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2017 Jibar Future			7.81000	92.19000	7.81000	92.19000			0.00	0	0
Total Jibar Future									0.00	500	2,500
Total For JIBAR FUTURE									0.00	500	2,500
Total for Jibar									0.00	500	2,500
Total for Derivatives :									1,353,514,294.40	17,001	497,129
AA02 On 28/03/2016 Spot Bond				99.93336		99.91647			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				99.97909		100.00536			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			9.25000	102.42897	9.33000	102.15544			0.00	0	1,000,000,000
Total AA05 SPOT									0.00	0	1,000,000,000
Total For AA05									0.00	0	1,000,000,000
AA06 On 15/04/2021 Spot Bond				101.48487		101.46328			0.00	0	250,000,000
Total AA06 SPOT									0.00	0	250,000,000
Total For AA06									0.00	0	250,000,000
AA07 On 15/04/2021 Spot Bond			9.40500	102.18884	9.48500	101.81105			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.17300	10.00000	109.14400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.71808		100.69567			0.00	548,000,000	274,000,000
Total AB010 SPOT									0.00	548,000,000	274,000,000
Total For AB010									0.00	548,000,000	274,000,000
AB011 On 21/11/2023 Spot Bond				99.49552		99.47321			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			9.64000	96.94738	9.72000	96.70047			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.29958	100.00000	10.27462			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 13/11/2024 Spot Bond			10.84000	101.03844	10.84000	101.00947			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	9.71004	100.00000	9.69082			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				101.60498		101.58279			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			8.82500	103.89952	8.90000	103.74701			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	110.29500	10.00000	110.26600			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			2.33000	273.39019	2.35000	272.86315			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.48078		100.46141			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.38614		100.36514			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.17444		100.15257			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.17862		100.15621			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				99.63014		99.61195			0.00	0	100,000,000
Total ABFN10 SPOT									0.00	0	100,000,000
Total For ABFN10									0.00	0	100,000,000
ABFN11 On 09/04/2017 Spot Bond				101.31782		101.29841			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0

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 09/04/2019 Spot Bond				101.03779		101.01833				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.88499		100.86395				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.90760		100.88601				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	175.11788	2.09000	174.83924				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	176.06813	2.17000	175.97443				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	188.32314	1.82000	188.22475				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			8.22125	81.44818	8.29625	81.28401				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			8.22125	81.44818	8.29625	81.28401				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				99.94000		99.92000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.01469		100.03982				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				99.16000		99.14000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				98.22000		98.20000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				97.69000		97.66000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				96.28000		96.26000			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				96.60000		96.58000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.57756		101.55720			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.48284		101.46211			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				95.22000		95.20000			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				94.49000		94.47000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				94.20000		94.17000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				93.93000		93.89000			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				99.91970		99.89965			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.76000	105.15305	6.77000	105.13153			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				101.52879		101.50614				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				92.15000		91.14000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				91.94000		91.93000				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			2.62000	111.34201	2.62000	111.28135				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			2.47000	163.29944	2.47000	163.21127				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			2.40500	215.14294	2.40500	215.02715				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				90.59000		90.59000				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			9.74500	91.82686	9.82000	91.43231				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				102.67000		102.68000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				70.77000		70.40000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.93824		100.93824				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				98.17000		98.18000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				106.64500		106.64500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.08021	9.63000	106.05295				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				101.78000		101.78000				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			9.69500	105.61728	9.77500	105.02400				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			9.11000	91.16230	9.19000	90.81087				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				102.10000		101.77000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				111.39000		92.29000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.79000	104.94576	9.87000	104.35743				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				92.30000		92.29000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.31032		100.28817				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				101.23376		101.21138				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			8.37500	106.26363	8.45000	106.05610				0.00	0	1,410,000,000
Total ABS10 SPOT										0.00	0	1,410,000,000
Total For ABS10										0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			9.11500	103.35147	9.19500	102.96985				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.38500	100.55718	9.46500	100.22549				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			9.81500	100.39489	9.89500	99.97750				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.19500	96.65031	9.27500	96.32275				0.00	0	3,310,000,000
Total ABS6 SPOT										0.00	0	3,310,000,000
Total For ABS6										0.00	0	3,310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.89000	95.22169	9.97000	94.69054			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.73500	103.66069	7.73000	103.64285			0.00	0	363,100,000
Total ABS9 SPOT									0.00	0	363,100,000
Total For ABS9									0.00	0	363,100,000
ABSI2 On 07/12/2023 Spot Bond			2.14000	277.03676	2.16000	276.50315			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			1.19000	133.35683	1.19000	133.28939			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.16000	135.18620	2.18000	134.95313			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	0.00651	100.00000	0.00649			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	98.64864	100.00000	98.38275			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			10.92000	104.19385	10.93000	104.16113			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				101.00439		100.97643			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	8.69474	100.00000	8.67368			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				101.02865		101.00002			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				101.37222		101.33392			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	51.82470	100.00000	51.69915			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				100.98012		100.95284			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	70.67316	11.00000	70.65296			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	51.82470	100.00000	51.69915			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.02109		100.04406			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.02787		100.04853			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.01806		100.04207			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.02010		100.04342			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.02100		100.04401			0.00	0	0
Total ACL081 SPOT									0.00	0	0
Total For ACL081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				103.46760		103.44292				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				103.46760		103.44292				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				103.48727		103.46244				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				103.48727		103.46244				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				103.44793		103.42338				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				96.67859		96.65993				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	110.29500	10.00000	110.26600				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				99.97945		99.95905				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.01891		100.04265				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.02071		100.04374				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.02148		100.04423				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.01986		100.04317				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL10 On 20/12/2017 Spot Bond				100.01644		100.04102			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.59500	101.59685	9.67500	101.27961			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL11 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL12 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL12 On 20/09/2016 Spot Bond				90.91325		90.89319			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL12 On 20/09/2021 Spot Bond				186.76277		187.83829			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12 On 20/09/2021 Spot Bond				186.81602		187.89015			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12 On 20/09/2021 Spot Bond				100.01798		100.04198			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13 On 20/09/2021 Spot Bond				100.95252		100.97526			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL13 On 02/09/2016 Spot Bond				100.51789		100.49541			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL13 On 20/09/2021 Spot Bond				100.95271		100.97547			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139 On 30/07/2017 Spot Bond				99.88187		99.85828			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.80438		103.78061			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	110.29500	10.00000	110.26600			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.22806		100.25143			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				100.99190		101.01834			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.01824		100.04216			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				100.88333		100.90882			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.01698		100.04141			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.01408		100.03950			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	102.66468	10.23000	102.63685			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.01249		100.03840			0.00	0	0
Total ACL162 SPOT									0.00	0	0
Total For ACL162									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				117.14697		116.71216			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL167 On 20/06/2019 Spot Bond			9.71500	100.40632	9.79500	100.12081				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.01666		100.04117				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	118.49046	1.75000	118.42880				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.06517		100.04343				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.06714		100.04475				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.06319		100.04212				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.03819		100.06152				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.34696		101.37299				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.06247		100.04164				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.90666		100.88555				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL18€ On 20/09/2022 Spot Bond				100.06675		100.04449			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				100.01515		100.04015			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.01846		100.04227			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.01952		100.04297			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				100.14145		100.16936			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.32294		100.35067			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.01985		100.04322			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.01985		100.04322			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.07345		100.04896			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.06556		100.04370			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.02406		100.04606			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.59782		101.57562			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				100.07345		100.04896				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20ϵ On 21/11/2016 Spot Bond				98.05607		98.03667				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.02126		100.04415				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.07030		100.04685				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				135.57711		136.38561				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				136.55379		137.36762				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20ϵ On 20/03/2016 Spot Bond				100.06161		100.04107				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20ϵ On 20/03/2018 Spot Bond				100.06105		100.04069				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21ϵ On 20/05/2018 Spot Bond				100.71242		100.69264				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				100.06256		100.04169				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.10514		99.13058				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.06517		100.04343				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.06168		100.04111			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				100.06161		100.04107			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				100.01727		100.04153			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.02938		101.00651			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				100.18219		100.15937			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				100.17917		100.15673			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.38280		100.35892			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				101.29194		101.26891			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				101.25417		101.23182			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.69942		100.67526			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	35.93172	100.00000	35.84467			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.52005	100.00000	13.48730			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A On 21/11/2015 Spot Bond				100.70721		100.68681			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.77740					0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.82410					0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.38486		101.36253			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				101.51975		101.49535			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.69950		101.67233			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				101.33826		101.31761			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			8.16000	99.97690	8.23500	99.89739			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				101.71539		101.68886			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.99173		101.96087			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	40.08635	100.00000	39.94582			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	10.31426	100.00000	10.27810			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			9.23500	100.32964	9.31500	100.06089			0.00	0	2,890,000,000
Total AIR01 SPOT									0.00	0	2,890,000,000
Total For AIR01									0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.79000	111.94384	9.87000	111.45570			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			7.57500	105.38193	7.57000	105.36412			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			9.48500	99.27109	9.56000	98.80633			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	13.23867	100.00000	13.20936			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.10000	99.95575	10.18000	99.32492			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.72000	167.32920	2.72000	167.23771			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.39727		100.37607			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				99.98008		99.96021			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				99.97842		99.95694			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.12975		100.11092			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				100.78599		100.75770				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				100.09781		100.07823				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				100.01409		100.03950				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				100.14092		100.11271				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				100.89486		100.87813				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				93.87000		93.63000				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				100.64101		100.62431				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				113.54207		113.52016				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			2.65500	233.77893	2.65500	233.65155			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 07/07/2017 Spot Bond				113.95616		113.56725			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				98.64224		98.66739			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				108.52297		107.99010			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				112.01281		111.79201			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				100.99027		100.96800			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			2.67000	207.34501	2.67000	207.23192			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				100.05811		100.03874			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				100.01839		99.99976				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				101.49277		101.47190				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				101.49355		101.47141				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.46596		101.44317				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				101.32199		101.29927				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				101.25404		101.23171				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				98.45738		98.45592				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				100.02163		100.02178				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.45656		100.43572				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				100.20647		100.18582			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				100.21534		100.19377			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
ASN35U On 20/12/2016 Spot Bond			100.00000	35.75877	100.00000	35.67964			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	20.54547	100.00000	20.49571			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	20.63310	100.00000	20.58312			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	20.23875	100.00000	20.18972			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN43U On 10/03/2017 Spot Bond			100.00000	28.39361	100.00000	28.32482		380,000,000,000,000.00	3,800,000,000	1,900,000,000	
Total ASN43U SPOT								380,000,000,000,000.00	3,800,000,000	1,900,000,000	
Total For ASN43U								380,000,000,000,000.00	3,800,000,000	1,900,000,000	
ASN49U On 19/09/2016 Spot Bond			100.00000	38.23369	100.00000	38.14107		0.00	0	0	
Total ASN49U SPOT								0.00	0	0	
Total For ASN49U								0.00	0	0	
ASN50U On 16/03/2018 Spot Bond			100.00000	15.79404	100.00000	15.75578		0.00	0	0	
Total ASN50U SPOT								0.00	0	0	
Total For ASN50U								0.00	0	0	
ASN55U On 29/12/2016 Spot Bond			100.00000	31.51136	100.00000	31.42359		0.00	0	0	
Total ASN55U SPOT								0.00	0	0	
Total For ASN55U								0.00	0	0	
ASN56U On 29/06/2016 Spot Bond			100.00000	44.85989	100.00000	44.73494		0.00	0	0	
Total ASN56U SPOT								0.00	0	0	
Total For ASN56U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAR00 On 12/06/2018 Spot Bond				100.26153		100.24133			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				100.05685		100.03789			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.31017		100.29109			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			9.28500	103.67181	9.36500	103.42293			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				102.03672		102.01532			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				101.26531		101.24590			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.28949		100.26837			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				100.64741		100.62536			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			9.68500	99.99198	9.76500	99.63523			0.00	0	1,500,000,000
Total BAW19 SPOT									0.00	0	1,500,000,000
Total For BAW19									0.00	0	1,500,000,000
BAW2 On 02/10/2015 Spot Bond			6.75000	103.93219	6.76000	103.91052		1,350,000,000,000.00		200,000,000	1,303,133,300
Total BAW2 SPOT								1,350,000,000,000.00		200,000,000	1,303,133,300
Total For BAW2								1,350,000,000,000.00		200,000,000	1,303,133,300
BAW20 On 15/01/2016 Spot Bond			100.00000	60.93700	100.00000	60.78776			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			9.93500	99.22775	10.01500	98.82328			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				102.10086		102.07954			0.00	0	1,140,000,000
Total BAW3 SPOT									0.00	0	1,140,000,000
Total For BAW3									0.00	0	1,140,000,000
BAW8 On 02/10/2017 Spot Bond			8.97500	104.19742	9.05000	104.01929			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			10.89739	100.65439	10.89739	100.62474			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			10.82062	99.97140	10.82062	99.94216			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			10.88569	99.98886	10.88569	99.95945			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				99.85908		99.83073			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.90922	99.98231	10.90922	99.95284			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			12.01903	99.32497	12.01903	99.29275			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				99.85579		99.82677			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				99.85579		99.82677			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				99.85586		99.82684			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			11.14739	99.78002	11.14739	99.74997			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA13 On 31/03/2016 Spot Bond			11.05407	100.04697	11.05407	100.01708				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			10.82062	99.97140	10.82062	99.94216				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			11.05093	100.13886	11.05093	100.10895				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			10.29056	99.92497	10.29056	99.89716				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				100.68597		100.65997				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				99.82633		99.82633				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				99.82633		99.82633				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.75000	98.68159	11.82500	98.51832				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				101.02311		101.02311				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.67500	97.01333	11.75000	96.83785				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				99.87596		99.85095				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	99.87407	9.28000	99.84889				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				99.85728		99.82878				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			11.58500	96.71990	11.66500	96.52307			1,158,500,000,000.00		100,000,000	100,000,000
Total BAYA32 SPOT									1,158,500,000,000.00		100,000,000	100,000,000
Total For BAYA32									1,158,500,000,000.00		100,000,000	100,000,000
BAYA33 On 31/03/2018 Spot Bond				99.86138		99.83371				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				99.85797		99.82961				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				99.85797		99.82961				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.89645		99.89645				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				99.86302		99.83567				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				99.86548		99.83846				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99797		99.99797				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				99.86548		99.83846				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				99.86275		99.83534				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				99.87055		99.84447				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				99.86558		99.83856				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				99.89627		99.87527				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				99.88188		99.85828				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			13.89739	100.60614	13.89739	100.56850				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			15.29476	99.87743	15.29476	99.83637				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				99.81359		99.77639				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				99.81359		99.77639				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				99.81359		99.77639				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				99.80677		99.76821				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				99.83748		99.80504				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	34.92161	100.00000	34.85535				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	18.46225	100.00000	18.41704				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	16.80273	100.00000	16.76157				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.37205	100.00000	10.34665				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.37343	100.00000	10.34831				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.54031	100.00000	12.50960				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.86596	100.00000	10.83935				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				101.27702		101.25678				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				101.46234		101.44411				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.54867		101.52933				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ07 On 15/04/2016 Spot Bond				101.32779		101.30821			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.34194	100.00000	9.74881			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.34194	100.00000	9.74881			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0
Total BCP94U SPOT									0.00	0	0
Total For BCP94U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842			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	83.71560	100.00000	83.52403			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04000	181.69282	2.06000	181.47554			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			8.31000	157.88269	8.39000	156.22885			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			8.31000	158.26527	8.39000	156.62291			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			8.69500	97.09745	8.77500	96.48478			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			8.38500	98.65860	8.46500	98.44676		104,812,500,000.00	12,500,000	12,500,000	
Total BEER02 SPOT								104,812,500,000.00	12,500,000	12,500,000	
Total For BEER02								104,812,500,000.00	12,500,000	12,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A On 21/07/2016 Spot Bond				101.96297		101.94309			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.35674		101.33525			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				101.89489		101.87420			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.47181		101.44853			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.56030		101.53563			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.80758		101.77905			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	38.43009	100.00000	38.33597			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.17791		101.15696			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.20074		101.17937			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				101.20834		101.18684			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				101.29960		101.27644			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32C On 30/10/2016 Spot Bond				101.42118		101.39581				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	37.59126	100.00000	37.49919				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	37.59126	100.00000	37.49919				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.21729		100.19555				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.22132		100.19918				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.47500	102.92753	8.55000	102.78573				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.23342		100.21007				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.25477		100.22927				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	21.48640	100.00000	21.43435				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	21.48640	100.00000	21.43435				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.01454		101.98756				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2024 Spot Bond			11.34500	99.33661	11.42500	99.03878			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				101.32746		101.30101			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			11.23500	99.69204	11.31500	99.38781			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				102.93425		102.91329			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	72.49306	100.00000	72.35906			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.53081		100.51015			0.00	0	50,000,000
Total BID04 SPOT									0.00	0	50,000,000
Total For BID04									0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				99.56926		99.55050			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.89500	99.74848	8.97500	99.46001			0.00	0	4,200,000,000
Total BID06 SPOT									0.00	0	4,200,000,000
Total For BID06									0.00	0	4,200,000,000
BIDC45 On 15/07/2015 Spot Bond				99.65121		99.63377			0.00	0	0
Total BIDC45 SPOT									0.00	0	0
Total For BIDC45									0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				101.30902		101.29026			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				99.16185		99.17931			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.65005		100.63149			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				100.74930		100.72789			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.63405		100.61576			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.66502		100.64584			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.72126		100.70045			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.95448		100.92690			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				101.35127		101.31243			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.40127		101.37718			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.44077		101.41600			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.14859		100.12379			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.16042		100.13365			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.17282		100.14358			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC005 On 20/10/2015 Spot Bond				97.76362		97.74451				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				97.13014		97.11126				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC023 On 16/07/2015 Spot Bond				99.61095		99.59243				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC035 On 07/07/2015 Spot Bond				99.78975		99.77223				0.00	0	0
Total BTC035 SPOT										0.00	0	0
Total For BTC035										0.00	0	0
BTC037 On 06/07/2015 Spot Bond				99.80738		99.78987				0.00	10,000,000,000	2,500,000,000
Total BTC037 SPOT										0.00	10,000,000,000	2,500,000,000
Total For BTC037										0.00	10,000,000,000	2,500,000,000
BTC038 On 15/07/2015 Spot Bond				99.64978		99.63227				0.00	20,000,000,000	10,000,000,000
Total BTC038 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BTC038										0.00	20,000,000,000	10,000,000,000
BTC039 On 21/07/2015 Spot Bond				99.54459		99.52707				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC040 On 27/07/2015 Spot Bond				99.44044		99.42295				0.00	0	0
Total BTC040 SPOT										0.00	0	0
Total For BTC040										0.00	0	0
BTC041 On 28/07/2015 Spot Bond				99.42679		99.40942				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC043 On 04/08/2015 Spot Bond				99.12138		99.13895				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				99.13745		99.11985				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				98.94531		98.92773				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC047 On 21/08/2015 Spot Bond				98.99512		98.97749				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				98.74044		98.72270				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				98.68761		98.66987				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC050 On 15/07/2015 Spot Bond				99.64156		99.62364				0.00	0	0
Total BTC050 SPOT										0.00	0	0
Total For BTC050										0.00	0	0
BTC051 On 11/09/2015 Spot Bond				98.52824		98.51765				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	43.23110	100.00000	43.12522				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				99.91898		99.89847				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				99.91570		99.89438				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.16547		100.14476				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.81215		100.79020				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	15.96966	100.00000	15.90726				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			9.67500	107.52404	9.75000	107.39943				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09 On 29/01/2017 Spot Bond				105.82187		105.79665			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.72500	102.87077	8.80000	102.78468			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			12.78500	99.62259	12.86500	99.38908			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.65398		98.62586			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.08500	100.26456	13.16500	100.01155			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			9.12500	101.49508	9.20000	101.34186			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				97.67931		97.65242			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.08500	97.34358	13.16500	97.06912			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.37668		101.35671			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				93.96922		93.94579			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				100.88705		100.86551			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.78500	92.65669	10.86500	92.34971			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL23 On 18/05/2018 Spot Bond				100.90092		100.87720				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			10.21500	112.72574	10.29500	112.23033				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			10.21500	108.49767	10.29500	107.98181				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.14000	109.27333	10.22000	108.73732				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.53423		100.50277				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			11.87500	102.99430	11.95000	102.90866				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				99.89068		99.86309				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.98772		102.95831				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	110.29510	10.00000	110.26630				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				102.17621		102.14798				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.02752		100.04818				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.67352		101.64656				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	10.18688	100.00000	10.15473			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	18.01590	100.00000	17.97226			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				102.82174		102.77732			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.59123		100.56666			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				99.88609		102.06850			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				99.88105		102.14952			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				99.87578		102.24262			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126 On 20/08/2015 Spot Bond				101.33746		101.30015			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				101.32394		101.28701			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				101.39538		101.35643			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.01808		100.04210			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.47915		100.50642			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.83666	10.11000	99.80947			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.67781		101.65692			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	123.87153	2.76000	123.80358			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	123.84421	3.14000	123.77505			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.60362	8.25000	102.58109			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.86000	125.06934	2.88000	124.86108			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN19(On 13/09/2016 Spot Bond			2.40000	123.16690	2.40000	123.10066				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				100.04538		100.06009				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			8.64500	101.43319	8.64000	101.41584				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				101.42951		101.40746				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				101.44764		101.42434				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			8.69500	101.47668	8.69000	101.45921				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			8.69500	101.47668	8.69000	101.45921				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			8.74500	100.28498	8.74000	100.26824				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				100.01972		100.04318				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				100.02677		100.04782				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	110.29500	10.00000	110.26600				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	110.29500	10.00000	110.26600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN237 On 14/02/2017 Spot Bond				100.88718		100.86608				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.69376		100.67138				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.10155	9.35000	103.07552				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.10155	9.35000	103.07552				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.71035		100.69108				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.40114		100.38151				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.79190		100.77274				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.79190		100.77274				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.79190		100.77274				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.31965		100.29979				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			9.51500	102.77608	9.59500	102.50188			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.89361		101.87261			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.45878		103.48239			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.35419		100.33313			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.35393		100.33301			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				100.34184		100.36716			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				100.72291		100.70160			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				100.77962		100.75443			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				100.48733		100.51285			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.18336		101.16200			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN282 On 27/06/2015 Spot Bond				99.92797		99.90974				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.06240		100.04159				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				101.30182		101.28003				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				100.93117		100.90920				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				100.15722		100.13416				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				99.97670		99.95349				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				101.89383		101.87262				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600				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				99.75787		99.73448				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				99.97698		99.95403				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				99.78447		99.76097				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				100.02440		100.04626				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				99.75792		99.73452				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				100.19372		100.17072				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				99.87641		99.85172				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				137.91169		137.91169				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				101.12483		101.14759				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				138.42318		138.42318				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				137.29562		137.29562				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				137.99045		137.99045				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				138.42318		138.42318				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				134.20170		134.20170				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				134.42446		134.42446				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				101.00446		100.98026				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.02500	93.69387	11.10000	93.31301				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.54500	95.17801	11.62000	94.79141			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				99.88187		99.85828			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				100.07439		100.04958			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.98199		100.95833			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				101.36855		101.34611			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				101.35446		101.32988			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.31987	8.80500	101.29615			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.06556		100.04370			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				103.33721		103.31412			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				130.52148		130.52148			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				100.06967		100.04644			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				100.07424		100.04948			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.02143		100.04433			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				100.04930		100.06273			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				80.43564		80.38052			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				100.02800		100.04867			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 30/06/2017 Spot Bond				99.88187		99.85828			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN334 On 20/09/2015 Spot Bond				118.93483		118.93483			0.00	0	0
Total CLN334 SPOT									0.00	0	0
Total For CLN334									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				118.98334		118.98334			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 28/07/2017 Spot Bond				101.30861		101.28569			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.08576		100.05716			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN338 On 30/06/2017 Spot Bond				99.88119		99.85747			0.00	0	0
Total CLN338 SPOT									0.00	0	0
Total For CLN338									0.00	0	0
CLN339 On 20/06/2017 Spot Bond				100.04868		100.06233			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.03104		100.05058			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond				100.01234		100.03832				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				100.07204		100.04801				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				101.29608		101.27338				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				100.98683		100.96493				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				99.88461		99.86157				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				101.23525		101.21404				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				100.60874		100.58705				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
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				101.24918		101.22653				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				101.36017		101.33787				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				100.05986		100.03990				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			10.20500	104.71182	10.28000	104.25192				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.01602		100.04071			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				101.31441		101.28770			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			12.34500	106.71042	12.42000	106.27310			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				101.36798		101.34017			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			12.37500	106.58579	12.45000	106.16931			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	109.91326	10.02000	109.88358			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				101.36798		101.34017			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.34966		101.32601			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.07895		100.05262			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.01497		100.04001			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.01635		100.04092			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.01650		100.04107			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				99.87681		99.85222				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.73500	103.20101	9.81500	102.82799				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				99.85819		99.82987				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.07227		100.04816				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	102.63470	10.57000	102.60597				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.86274	11.00000	102.83281				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				101.32138		101.30044				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.02432		100.04610				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				101.34396		101.32310				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			12.13500	102.58158	12.21000	102.14129				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.08036		100.05356				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.01623		100.04080				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond				101.45602		101.43097			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.02095		100.04398			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				99.88235		99.86247			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.01111		100.03750			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				100.06240		100.04159			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				91.45668		91.45668			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				100.06596		100.04396			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.47723		100.45638			0.00	100,000,000	100,000,000
Total CLN395 SPOT									0.00	100,000,000	100,000,000
Total For CLN395									0.00	100,000,000	100,000,000
CLN396 On 20/03/2020 Spot Bond				100.07148		100.04765			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				100.09067		100.06043			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				100.94601		100.92323			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				100.94038		100.91773				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.06596		100.04396				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.07424		100.04948				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				99.89759		99.87686				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				99.89008		99.86812				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				100.65585		100.62835				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				100.05843		100.03894				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				85.50832		85.50832				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.06635	100.00000	1.55298				0.00	0	10,000,000,000
Total CLN407 SPOT										0.00	0	10,000,000,000
Total For CLN407										0.00	0	10,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	41.97252	7.01000	41.96473				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				164.83600		164.83600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81 On 18/04/2028 Spot Bond			8.69500	147.32420	8.77500	146.73059			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			8.31000	157.88269	8.39000	156.22885			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			8.31000	158.26527	8.39000	156.62291			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				97.75996		97.74082			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				97.74081		97.72150			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				101.76086		101.73758			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				102.12549		102.10290			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.02051		100.04368			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.01595		100.04069			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.01690		100.04134			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				101.75405		101.73048			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.06675		100.04449			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0

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 24/07/2017 Spot Bond				101.36855		101.34611				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				100.06089		100.04058				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				100.01485		100.03998				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.01444		100.03971				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				100.01480		100.03993				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				100.06675		100.04449				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.73567		100.71110				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.70367		101.67896				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			8.82500	105.33478	8.82000	105.31338				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.80000	100.99160	8.87500	100.77629				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.37500	110.39403	10.45500	109.91128				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.21000	102.04134	7.22000	102.01728				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			9.94500	106.30933	10.02500	105.93005				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.98500	101.57214	10.06000	101.10563				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			10.35500	95.49954	10.43000	95.09700				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.04000	96.59886	11.12000	96.05379				0.00	0	1,000,000,000
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.04000	89.75375	11.12000	89.22792				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.61310		100.59124				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				101.13373		101.11435				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.17538	100.00000	10.15073				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.64734		100.62645				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.03838		100.01914				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.60813		100.58697				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				102.45096		102.43151				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL027 On 23/10/2015 Spot Bond				101.23756		101.21792				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	9.45473	100.00000	9.43183				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	11.69638	100.00000	11.66805				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			11.71000	96.13744	11.79000	101.26024				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	16.42087	100.00000	16.38109				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	17.09203	100.00000	17.05063				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				101.13804		101.11916				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.00000	99.30789	8.07500	99.13645				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.68422		100.66502				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.60543		100.58590				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				100.43169		100.41212				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DLT02L On 06/11/2015 Spot Bond			100.00000	91.42219	100.00000	91.19976				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.33974		100.31854				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.73536		101.71283				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				102.78794		102.76816				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.08056		101.05984				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.08561		100.05705				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				102.16222		102.12654				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.07463		100.04974				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				53.50387		53.45945				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				102.41070		102.38065				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.93500	100.60199	9.01500	100.21312				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.54500	107.27025	7.54000	107.25341				0.00	0	1,050,000,000
Total DV21 SPOT										0.00	0	1,050,000,000
Total For DV21										0.00	0	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.98500	105.31037	9.06500	104.98478			0.00	0	1,350,000,000
Total DV22 SPOT									0.00	0	1,350,000,000
Total For DV22									0.00	0	1,350,000,000
DV23 On 27/02/2023 Spot Bond			9.63500	105.18117	9.71000	104.74919			0.00	0	1,130,000,000
Total DV23 SPOT									0.00	0	1,130,000,000
Total For DV23									0.00	0	1,130,000,000
DV24 On 18/02/2024 Spot Bond			9.61500	103.80945	9.69000	103.34844			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.65000	106.89327	9.73000	106.25327			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC006 On 29/06/2015 Spot Bond				99.93229		99.91513			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.18571		100.16711			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.68132		100.66221			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.26000		100.24138			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.27597		100.25629			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.80510		100.78603			0.00	600,000,000	200,000,000
Total DVF16 SPOT									0.00	600,000,000	200,000,000
Total For DVF16									0.00	600,000,000	200,000,000
DVF17 On 18/03/2017 Spot Bond				99.73160		99.71180			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF18 On 30/03/2018 Spot Bond				99.41654		99.52052			0.00	900,000,000	2,100,000,000
Total DVF18 SPOT									0.00	900,000,000	2,100,000,000
Total For DVF18									0.00	900,000,000	2,100,000,000
E170 On 01/08/2020 Spot Bond			8.36500	126.32429	8.44500	125.92692		271,026,000,000.00		32,400,000	2,101,300,000
Total E170 SPOT								271,026,000,000.00		32,400,000	2,101,300,000
Total For E170								271,026,000,000.00		32,400,000	2,101,300,000
EDC01 On 04/04/2016 Spot Bond				94.25178		97.22987		0.00		0	0
Total EDC01 SPOT								0.00		0	0
Total For EDC01								0.00		0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total EFC02 SPOT								0.00		0	0
Total For EFC02								0.00		0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total EFC03 SPOT								0.00		0	0
Total For EFC03								0.00		0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total EFC04 SPOT								0.00		0	0
Total For EFC04								0.00		0	0
EL037 On 31/01/2037 Spot Bond			2.43000	99.45887	2.43000	99.40520		0.00		0	0
Total EL037 SPOT								0.00		0	0
Total For EL037								0.00		0	0
EL15 On 29/06/2015 Spot Bond			1.20000	135.28831	1.20000	135.21988		0.00		0	0
Total EL15 SPOT								0.00		0	0
Total For EL15								0.00		0	0
EL28 On 02/05/2028 Spot Bond			2.21000	123.38904	2.21000	123.32332		0.00		0	15,396,600,000
Total EL28 SPOT								0.00		0	15,396,600,000
Total For EL28								0.00		0	15,396,600,000
EL29 On 19/11/2029 Spot Bond			2.21000	110.99800	2.21000	110.93889		0.00		0	17,750,000,000
Total EL29 SPOT								0.00		0	17,750,000,000
Total For EL29								0.00		0	17,750,000,000
EL30 On 29/07/2030 Spot Bond			2.13000	113.06098	2.13000	113.00090		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			2.25500	103.02948	2.25500	102.97444		0.00		0	0
Total EL31 SPOT								0.00		0	0
Total For EL31								0.00		0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL36	On	31/01/2036	Spot Bond			2.41000	99.89084	2.41000	99.83699			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			9.78500	107.34890	9.86500	107.00000			0.00	0	0
Total EMM01 SPOT												0.00	0	0
Total For EMM01												0.00	0	0
EMM02	On	11/03/2021	Spot Bond			9.68500	107.51727	9.76500	107.13555			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0
EMM03	On	04/05/2024	Spot Bond			10.09000	101.16444	10.17000	100.67788			0.00	0	0
Total EMM03 SPOT												0.00	0	0
Total For EMM03												0.00	0	0
EMM04	On	16/05/2028	Spot Bond			10.28500	96.07022	10.36500	95.70915			0.00	0	0
Total EMM04 SPOT												0.00	0	0
Total For EMM04												0.00	0	0
EMM05	On	17/04/2029	Spot Bond			10.42500	103.00788	10.50500	102.61574			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			10.25000	100.05463	10.25000	10.25000		690,000,000,000,000.00	360,000,000,000	255,000,000,000	
Total EMM06 SPOT												10,000,000,000,000.00	360,000,000,000	255,000,000,000
Total For EMM06												10,000,000,000,000.00	360,000,000,000	255,000,000,000
EPF001	On	19/08/2015	Spot Bond				100.78344		100.76278			0.00	0	2,560,000,000
Total EPF001 SPOT												0.00	0	2,560,000,000
Total For EPF001												0.00	0	2,560,000,000
EPF002	On	28/05/2018	Spot Bond				98.66216		98.64154			0.00	0	0
Total EPF002 SPOT												0.00	0	0
Total For EPF002												0.00	0	0
EPF003	On	12/09/2016	Spot Bond				100.26743		100.24677			0.00	0	0
Total EPF003 SPOT												0.00	0	0
Total For EPF003												0.00	0	0
EPF004	On	06/11/2017	Spot Bond				101.07308		101.05164			0.00	0	0
Total EPF004 SPOT												0.00	0	0
Total For EPF004												0.00	0	0
EPF005	On	06/11/2016	Spot Bond				101.03232		101.01169			0.00	0	0
Total EPF005 SPOT												0.00	0	0
Total For EPF005												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1: On 05/11/2015 Spot Bond				100.97819		100.95866			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				102.38886		102.36928			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.63024		100.60993			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.78000	99.82311	10.79000	99.79350			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.43379		100.45448			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				100.44662		100.42135			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.67205		100.64800			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			10.36500	97.74154	10.44500	97.52970			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				96.73405		96.71299			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.14118		98.11376			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.83941		100.81733			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.89076		100.86732			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.87558		100.85581			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	110.29500	10.00000	110.26600			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.75337		100.73334			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				100.78394		100.76310			0.00	58,000,000	14,500,000
Total ERSA15 SPOT									0.00	58,000,000	14,500,000
Total For ERSA15									0.00	58,000,000	14,500,000
ERSA1: On 17/11/2025 Spot Bond				100.74726		100.72739			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				100.77273		100.75219			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				100.76758		100.74742			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.75728		100.73740			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			6.40000	102.68665	6.45000	102.65954		26,752,000,000.00		4,180,000	204,180,000
Total ES15 SPOT								26,752,000,000.00		4,180,000	204,180,000
Total For ES15								26,752,000,000.00		4,180,000	204,180,000
ES18 On 20/04/2018 Spot Bond			8.21500	104.20523	8.29500	103.98126		156,449,746,000.00		19,044,400	12,817,877,900
Total ES18 SPOT								156,449,746,000.00		19,044,400	12,817,877,900
Total For ES18								156,449,746,000.00		19,044,400	12,817,877,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.86500	110.32713	8.94000	109.87769			4,454,968,342,500.00	502,534,500	56,991,781,700
Total ES23 SPOT									4,454,968,342,500.00	502,534,500	56,991,781,700
Total For ES23									4,454,968,342,500.00	502,534,500	56,991,781,700
ES26 On 02/04/2026 Spot Bond			9.14000	93.05618	9.22000	92.52602			266,449,280,000.00	29,152,000	10,568,004,200
Total ES26 SPOT									266,449,280,000.00	29,152,000	10,568,004,200
Total For ES26									266,449,280,000.00	29,152,000	10,568,004,200
ES33 On 15/09/2033 Spot Bond			9.76000	82.97948	9.84000	82.38527			2,872,757,424,000.00	294,339,900	131,336,846,200
Total ES33 SPOT									2,872,757,424,000.00	294,339,900	131,336,846,200
Total For ES33									2,872,757,424,000.00	294,339,900	131,336,846,200
ES42 On 25/04/2042 Spot Bond			9.84000	88.81063	9.92000	88.12140			159,494,592,000.00	16,208,800	66,711,130,700
Total ES42 SPOT									159,494,592,000.00	16,208,800	66,711,130,700
Total For ES42									159,494,592,000.00	16,208,800	66,711,130,700
EXX01 On 19/05/2017 Spot Bond				99.67799		99.65516			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.79171		97.77113			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.66886		100.64729			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				101.44849		101.42657			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				99.98033		99.96074			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.75897		100.73728			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.69043		100.67072			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.45623		100.43646			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC17 On 09/10/2015 Spot Bond				101.48564		101.46610			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				100.87156		100.85175			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				100.25761		100.23780			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.24179		100.22314			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.72075	100.00000	11.69236			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	11.40746	100.00000	11.37983			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.21179		100.19060			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				99.18593		99.16188			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.23592		100.21230			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.25198		100.22674			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			9.68500	96.65177	9.76500	96.39979			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.28614		100.26711			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond				100.28607		100.26704				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				101.29861		101.27631				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				102.32424		102.30022				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.53487		100.51164				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				100.54354		100.51994				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			10.43500	98.72473	10.51500	98.35450				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.45340		100.42680				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.53500	104.31472	10.61500	104.05096				0.00	0	50,000,000
Total FRBC21 SPOT										0.00	0	50,000,000
Total For FRBC21										0.00	0	50,000,000
FRBC2 On 21/12/2018 Spot Bond				101.19774		101.21918				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.16000	135.18620	2.18000	134.95313				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			2.17000	276.45716	2.19000	275.92458				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			2.33500	114.09882	2.33500	114.03755				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.04000	153.62751	3.04000	153.54221				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.16500	193.68194	3.16500	193.57373				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			7.03000	105.09026	7.04000	105.06799				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			7.61500	66.55952	7.61700	66.51436				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			9.40700	42.30396	9.40800	42.26654				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			9.65000	40.94859	9.65000	40.91200				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.61304		100.58502				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.02882		100.04921				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.01814		100.04215				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.02488		100.04660				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On 20/06/2017 Spot Bond				100.07345		100.04896			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.07006		100.04670			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				100.13557		100.10842			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				100.07227		100.04816			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	100.00000			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				100.07675		100.05116			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

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 FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.09417		100.06277			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.09145		100.06095			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

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				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	21.08165	100.09221	21.03053				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.06572		100.04381				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				111.67727		111.67727				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.03766		100.05498				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				103.34114		103.34114				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.02313		100.04541				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.02399		100.04599				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.01751		100.04172				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.06873		100.04581				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.08951		100.05965				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0

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 20/12/2017 Spot Bond				100.06753		100.04502				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	65.77234	13.22500	65.74909				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.06375		100.04249				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.06382		100.04254				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.04460		100.05970				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.06667		100.04443				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			3.56500	102.72476	3.56500	102.66617				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.06951		100.04633				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.06951		100.04633				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				102.83115		102.80715				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				99.88187		102.02490				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				98.09736		98.07460				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0

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				100.06556		100.04370			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.06406		100.04270			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				101.30101		101.27458			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				100.07479		100.04985			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				100.95645		100.93495			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				101.28761		101.26145			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				101.44510		101.41976			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				100.08561		100.05705			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				100.06809		100.04538			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				100.03725		100.05474			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				100.06335		100.04222			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				100.06873		100.04581			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC189 On 20/03/2019 Spot Bond				100.06873		100.04581			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.20325		100.18300			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				101.75783		101.73762			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC192 On 02/04/2019 Spot Bond				101.85439		101.83300			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC193 On 08/04/2016 Spot Bond				101.77120		101.75197			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC194 On 08/04/2016 Spot Bond				101.56580		101.54588			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC195 On 20/06/2024 Spot Bond				100.07250		100.04833			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC196 On 09/04/2016 Spot Bond				101.55236		101.53225			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC197 On 09/04/2016 Spot Bond				101.75355		101.73421			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.52848		101.50830			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC199 On 10/04/2016 Spot Bond				101.53263		101.51240			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0

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 17/04/2017 Spot Bond				101.54251		101.51920				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				101.40147		101.38024				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				101.54251		101.51920				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				101.39583		101.37468				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				101.14760		101.12465				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.18298	8.75000	101.15919				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.06479		100.04319				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	9.56670	100.00000	9.54352				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	8.77009	100.00000	8.74884				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				97.38988		97.36785				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	10.99399	100.00000	10.96735				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.07109		100.04738				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	23.41962	100.00000	23.36226				0.00	0	0
Total FRC211 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 FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.09170		101.06942				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.28552	100.00000	9.26302				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	22.55516	100.00000	22.50053				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.09166		101.06938				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	22.52591	100.00000	22.47134				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.08900		101.06678				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.03451		101.01341				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.16503		101.14264				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				101.09434		101.07332				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			2.97000	128.83315	2.99000	128.60927				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				100.93312		100.91243				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				100.92092		100.90050				0.00	0	0
Total FRC223 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 FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.92092		100.90050				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.80979		100.78729				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.30660		100.28618				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.16364		100.14323				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				102.23543		102.21051				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.07227		100.04816				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	99.97882				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.02297		100.04530				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.35254		100.32904				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				101.33001		101.30715				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			3.50000	124.86172	3.52000	124.64364				0.00	0	0
Total FRC66 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 FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.02427		100.04616			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.02501		100.04664			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			3.55000	124.49438	3.57000	124.27683			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			3.53000	124.64117	3.55000	124.42340			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			2.51000	130.65837	2.51000	130.58760			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			2.58000	139.76591	2.58000	139.69000			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.49074		101.46506			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.01480		100.03993			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.02382		100.04588			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.03592		100.05385			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.03282		100.05181			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				100.07054		100.04702			0.00	0	0
Total FRC94A 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 FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.07046		100.04696				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.19650		100.17693				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	12.22499	100.00000	12.19537				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	54.26888	100.00000	54.13741				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	99.81384	100.00000	99.54767				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	22.69168	100.00000	22.63671				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	36.76465	100.00000	36.64987				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	10.56689	100.00000	12.77269				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				102.04830		102.02895				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				102.38079		102.36140				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.59460		101.54989				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.03608		101.01670				0.00	0	0
Total FRJ19 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 FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				97.89049		97.92065			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.08845		98.07180			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.82669		100.80270			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.17300	103.27743	2.17300	103.22242			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.53000	111.96552	2.53000	111.90479			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				101.30872		101.28798			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.78945	10.38000	101.76080			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.78945	10.38000	101.76080			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.01975		99.99521			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.67000	109.29133	2.67000	109.23164			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.60500	209.22545	2.60500	209.11171			0.00	0	0
Total FRS109 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 FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			2.64000	109.85782	2.64000	109.79790				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11L On 07/12/2033 Spot Bond			2.63500	208.35499	2.63500	208.24155				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11O On 29/04/2019 Spot Bond				101.50223		101.47541				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11L On 31/01/2025 Spot Bond			2.42000	113.26865	2.42000	113.20756				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11E On 31/03/2038 Spot Bond			2.73000	108.16894	2.73000	108.10968				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11F On 26/06/2015 Spot Bond				99.98184		99.96370				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				55.29200		55.29200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS11E On 06/08/2015 Spot Bond				100.92314		100.90473				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS11E On 31/01/2038 Spot Bond			2.83500	106.23817	2.83500	106.17967				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12G On 07/12/2033 Spot Bond			2.75500	204.91697	2.75500	204.80474				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12H On 07/12/2033 Spot Bond			2.80500	203.50491	2.80500	203.39317				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12I On 31/01/2025 Spot Bond			2.35000	99.76206	2.35000	99.70845				0.00	0	0
Total FRS122 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 FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.83500	202.66337	2.83500	202.55194				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.11000	101.37661	3.11000	101.32002				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.08000	152.97406	3.08000	152.88895				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			3.56000	93.99462	3.56000	93.94102				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.07000	153.13711	3.07000	153.05196				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2015 Spot Bond				100.83836		100.81973				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.13000	152.05806	3.13000	151.97217				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			3.34500	189.34091	3.34500	189.23635				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				95.43599		95.43599				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			3.49000	94.58095	3.49000	94.51286				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			3.46000	95.06072	3.46000	94.99248				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			3.27000	98.67296	3.27000	98.61746				0.00	0	0
Total FRS136 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 FRS136									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.29000	274.15313	2.31000	273.62471			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	276.26429	2.20000	275.73205			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			2.90000	262.78829	2.92000	262.28040			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			2.63000	131.45723	2.65000	131.22954			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.25107		101.22960			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.16000	131.05266	2.18000	130.82672			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.48916		101.46522			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.72130		101.69974			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.13668		101.11483			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			2.51000	108.98401	2.51000	108.92498			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	28.94825	104.97509	28.87502			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	32.32723	101.07593	32.24817			0.00	0	0
Total FRS73 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 FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	26.22673	100.44759	26.16294				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	30.88592	100.76967	30.81059				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			2.12500	118.72730	2.12500	118.66430				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			2.28000	114.63965	2.28000	114.57825				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				98.86857		98.86747				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			2.31000	114.34430	2.31000	114.28297				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.67737		100.65320				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			2.38000	345.18158	2.40000	344.51600				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.02343		101.00207				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.63695		100.61497				0.00	0	0
Total FRS96 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 FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.74500	102.49076	7.74000	102.47536				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			8.20500	102.92334	8.28000	102.75045				0.00	0	1,000,000,000
Total FRX17 SPOT										0.00	0	1,000,000,000
Total For FRX17										0.00	0	1,000,000,000
FRX18 On 14/04/2018 Spot Bond			8.48500	106.97455	8.56500	106.74812				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			9.16500	100.39995	9.24500	100.09292				0.00	0	1,060,000,000
Total FRX19 SPOT										0.00	0	1,060,000,000
Total For FRX19										0.00	0	1,060,000,000
FRX20 On 01/10/2020 Spot Bond			9.46500	99.09387	9.54500	98.74916				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.16500	89.77582	10.24000	89.39162				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			10.25000	103.41358	10.33000	102.89982				0.00	0	200,000,000
Total FRX24 SPOT										0.00	0	200,000,000
Total For FRX24										0.00	0	200,000,000
FRX26 On 01/10/2026 Spot Bond			10.57000	95.22442	10.65000	94.70489				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.90000	95.57467	10.98000	95.00694				0.00	0	3,000,000,000
Total FRX30 SPOT										0.00	0	3,000,000,000
Total For FRX30										0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.03000	91.93775	11.11000	91.37370				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			10.30000	80.33896	10.38000	79.72237				0.00	0	0
Total FRX45 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 FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00784		100.03536			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00867		100.03590			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.01069		100.03722			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.01397		100.03938			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.01643		100.04100			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.02707		100.04801			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.71041		100.69069			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.56984		100.54996			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.73671		100.71625			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.76591		100.74463			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.79023		100.76827			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.89712		100.87216			0.00	0	0
Total FS2D1 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 FS2D1									0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	55.87162	100.00000	55.73627			0.00	0	0
Total FS3A1U SPOT									0.00	0	0
Total For FS3A1U									0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.37370	100.00000	9.35099			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	1.57265	100.00000	1.56884			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	0.26385	100.00000	0.26321			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	8.69474	100.00000	8.67368			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	1.45874	100.00000	1.45520			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	0.24474	100.00000	0.24414			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.63163		101.60986			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			9.47500	101.93329	9.55000	101.78604			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.36072		101.34060			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.63393		100.61329			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.64221		100.62130			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.69597		100.67330			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.76198		100.73715			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.80315		100.77697			0.00	0	0
Total GH31D 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 GH31D									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.79853		100.78079			0.00	0	0
Total GPT33 SPOT									0.00	0	0
Total For GPT33									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.01992	100.00000	9.99564		625,000,000,000,000.00		96,250,000,000	0
Total GRB01U SPOT								15,000,000,000,000.00		96,250,000,000	0
Total For GRB01U								15,000,000,000,000.00		96,250,000,000	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.69301	100.00000	20.64289			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	11.37759	100.00000	11.35003			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	11.62935	100.00000	11.59304			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				101.16161		101.14129			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				101.20710		101.18597			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.26352		101.24140			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				101.34183		101.31832			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				101.31500		101.29561			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				101.48110		101.45957			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.90997		100.89018			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.29714		100.27594			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.77775		100.75552			0.00	0	540,000,000
Total GRT07 SPOT									0.00	0	540,000,000
Total For GRT07									0.00	0	540,000,000
GRT08 On 24/06/2019 Spot Bond				100.01894		99.99990			0.00	0	10,073,800
Total GRT08 SPOT									0.00	0	10,073,800
Total For GRT08									0.00	0	10,073,800
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.33478		100.31490			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				101.35608		101.33039			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.52027	100.00000	10.49478			0.00	0	21,474,836,480
Total HIL01U SPOT									0.00	0	21,474,836,480
Total For HIL01U									0.00	0	21,474,836,480
HILB01 On 18/07/2015 Spot Bond				101.38608		101.36538			0.00	300,000,000	100,000,000
Total HILB01 SPOT									0.00	300,000,000	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 HILB01										0.00	300,000,000	100,000,000
HILB02 On 13/09/2017 Spot Bond				100.21265		100.19146				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.08778		101.06691				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.10047		101.07936				0.00	0	510,000,000
Total HILB04 SPOT										0.00	0	510,000,000
Total For HILB04										0.00	0	510,000,000
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	101.63029				0.00	0	0
Total HILC20 SPOT										0.00	0	0
Total For HILC20										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.86952		100.85177				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				101.41183		101.38908				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.57331	92.77001	7.56840	92.75838				0.00	0	0
Total HMS1B9 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 HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				101.47477		101.45106			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.57313	104.41639	8.56823	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				101.55568		101.53072			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			9.02323	104.41639	9.01834	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				101.65454		101.62806			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.50866		101.48586			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.72304		101.69806			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				101.00757		100.98529				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	110.29500	10.00000	110.26600				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			9.35500	104.27272	9.43000	104.13348				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				100.88742		100.86274				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.83403		100.81084				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			8.57500	108.66157	8.65500	108.30220				0.00	0	1,580,000,000
Total HWAY20 SPOT										0.00	0	1,580,000,000
Total For HWAY20										0.00	0	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			2.06000	278.58944	2.08000	278.05302				0.00	0	2,400,000,000
Total HWAY23 SPOT										0.00	0	2,400,000,000
Total For HWAY23										0.00	0	2,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.04000	285.28497	2.06000	284.69669				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			9.76000	99.30867	9.84000	98.62263				0.00	0	2,230,000,000
Total HWAY34 SPOT										0.00	0	2,230,000,000
Total For HWAY34										0.00	0	2,230,000,000
HWAY3 On 31/07/2035 Spot Bond			9.80000	98.89548	9.88000	98.20244				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	40.46626	100.00000	40.36823				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	97.73882	100.00000	97.48093				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	44.60586	100.00000	44.49661				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	35.75784	100.00000	35.67121				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	110.29500	10.00000	110.26600				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			1.67000	120.83518	1.67000	120.77248				35,083,955,856,000.00	21,008,356,800	84,042,778,400
Total I2025 SPOT										35,083,955,856,000.00	21,008,356,800	84,042,778,400
Total For I2025										35,083,955,856,000.00	21,008,356,800	84,042,778,400
I2038 On 31/01/2038 Spot Bond			1.91000	124.79741	1.91000	124.73184				265,025,424,206,000.00	138,756,766,600	97,441,807,900
Total I2038 SPOT										265,025,424,206,000.00	138,756,766,600	97,441,807,900
Total For I2038										265,025,424,206,000.00	138,756,766,600	97,441,807,900
I2046 On 31/03/2046 Spot Bond			2.04000	121.95105	2.04000	121.88662				177,898,169,400,000.00	87,204,985,000	102,582,392,500
Total I2046 SPOT										177,898,169,400,000.00	87,204,985,000	102,582,392,500
Total For I2046										177,898,169,400,000.00	87,204,985,000	102,582,392,500
I2050 On 31/12/2050 Spot Bond			1.98500	131.58323	1.98500	131.51383				81,995,729,714,000.00	41,307,672,400	44,259,828,000
Total I2050 SPOT										81,995,729,714,000.00	41,307,672,400	44,259,828,000
Total For I2050										81,995,729,714,000.00	41,307,672,400	44,259,828,000
IBL14 On 28/06/2015 Spot Bond				99.93153		99.91419				0.00	0	0
Total IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.24500	103.48255	8.24000	103.46332				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.22500	106.97270	8.30000	106.76464				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			8.06500	103.10497	8.06000	103.08787				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				101.08054		101.05982				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			1.35000	133.02580	1.35000	132.95795				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			2.23000	134.62322	2.25000	134.39095				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.43985		100.42081				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.34500	103.00951	8.42000	102.80303				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.84650		100.82591				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				100.87536		100.85569				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.01500	97.10381	9.09500	96.84993				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			9.45500	95.20548	9.53500	94.90536				0.00	0	2,340,000,000
Total IBL46 SPOT										0.00	0	2,340,000,000
Total For IBL46										0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.15241		100.04949				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.95500	97.76508	9.03000	97.56552				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.50500	101.96856	9.58500	101.62820				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				101.01532		100.99568				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.17927		100.15926				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			8.00500	102.11286	8.00000	102.09587				0.00	0	220,000,000
Total IBL54 SPOT										0.00	0	220,000,000
Total For IBL54										0.00	0	220,000,000
IBL55 On 31/07/2018 Spot Bond			8.79500	101.41081	8.87500	101.17613				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.23868		101.21661				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.83825		100.81880				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			7.99500	103.88033	8.07000	103.74411				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			8.75500	104.63071	8.83500	104.35865				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			9.83500	106.00907	9.91000	105.54496				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				99.90831		99.88972				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				101.20980		101.19043				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.03295		101.01316				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				101.15232		101.13220				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				101.17552		101.15499				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.26928		100.24848				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			2.96000	128.90946	2.98000	128.68547				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00990	100.00000	0.00988				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				101.30240		101.28331				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.29176		101.27173				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			9.48500	96.73451	9.56500	96.39155				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.65698		100.63652				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.54716		100.52610				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.14000	97.28828	10.22000	96.79682				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.99783	5.00000	101.98392				0.00	0	0
Total IDCP03 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 IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.90815	5.00000	100.89453				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	101.11469	4.00000	101.10380				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	100.74945	4.00000	100.73855				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	46.09172	100.00000	45.97884				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	45.95758	100.00000	45.84503				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	45.95758	100.00000	45.84503				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	105.28741	9.20000	105.26154				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.90653		100.88268				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.49081	100.00000	7.47267				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				101.08688		101.05911				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	99.81384	100.00000	99.54767				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.58732	100.00000	15.54915				0.00	0	0
Total IN269U 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 IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	21.85538	100.00000	21.80243				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	1.61729	100.00000	1.61420				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.31496	100.00000	10.26120				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.14439	100.00000	10.11981				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	11.31810	100.00000	11.29038				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	31.33739	100.00000	33.10013				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				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	86.90476	100.00000	86.69834				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	98.64865	100.00000	100.05722				0.00	0	0
Total IN299U SPOT										0.00	0	0
Total For IN299U										0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	98.64865	100.00000	100.10642				0.00	0	0
Total IN300U SPOT										0.00	0	0
Total For IN300U										0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
Total IN528U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN528U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	93.36113	100.00000	93.04992				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	85.68075	100.00000	85.48009				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	87.10895	100.00000	86.84092				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	87.11217	100.00000	86.90476				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.40000	99.61573	6.40000	99.56356				0.00	0	0
Total INA529 SPOT										0.00	0	0
Total For INA529										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.43770				0.00	0	0
Total INA530 SPOT										0.00	0	0
Total For INA530										0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.45000	99.36786	6.45000	99.31554				0.00	0	0
Total INA531 SPOT										0.00	0	0
Total For INA531										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.12418	6.45000	99.07211				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			6.60000	98.97983	6.60000	98.92671				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	98.60920	6.60000	98.55649				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
ING114 On 31/12/2015 Spot Bond				99.87933		102.18470				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.89739	100.42123	10.89739	103.25971				0.00	0	0
Total ING115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.89739	99.90448	10.89739	102.60153				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.02086		100.04374				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.01988		100.04325				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.46117	6.50000	101.44343				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.07148		100.04765				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.36489		93.36489				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.20167		100.18147				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.41049		101.39081				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600				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				100.06871		100.04580				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				104.20028		104.17853				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING292 On 15/07/2015 Spot Bond				101.29875		101.28013				0.00	0	0
Total ING292 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 ING292									0.00	0	0
ING297 On 10/09/2015 Spot Bond				98.59181		98.57353			0.00	0	0
Total ING297 SPOT									0.00	0	0
Total For ING297									0.00	0	0
ING298 On 17/09/2015 Spot Bond				98.45505		98.43666			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	77.00422	100.00000	76.84211			0.00	0	0
Total ING301 SPOT									0.00	0	0
Total For ING301									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.77295		100.75205			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.25609		101.22749			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0
Total IP274U SPOT									0.00	0	0
Total For IP274U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.54260		101.52104			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.56252		101.54068			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			8.75500	101.80611	8.75000	101.79047		43,775,000,000,000.00	5,000,000,000	2,500,000,000	
Total IPF06 SPOT								13,775,000,000,000.00	5,000,000,000	2,500,000,000	
Total For IPF06								13,775,000,000,000.00	5,000,000,000	2,500,000,000	
IPF07 On 01/07/2017 Spot Bond				101.75456		101.73471		0.00	0	0	
Total IPF07 SPOT								0.00	0	0	
Total For IPF07								0.00	0	0	
IPF08 On 01/07/2018 Spot Bond				101.79647		101.77612		0.00	0	0	
Total IPF08 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.82444		101.80376			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.46153		101.44028			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.53523		101.51293			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.49067		101.46900			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				101.26205		101.24427			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.83500	98.85377	9.91500	98.48120			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.14225		100.12371			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.91500	104.07324	8.99000	103.89627		137,291,000,000,000.00	15,400,000,000	7,127,400,000	
Total IPL6 SPOT								137,291,000,000,000.00	15,400,000,000	7,127,400,000	
Total For IPL6								137,291,000,000,000.00	15,400,000,000	7,127,400,000	
IPL7 On 05/04/2018 Spot Bond				99.78437		101.63566			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.64657		101.62482			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.05292		100.03260			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV013 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.17500	99.93285	8.17500	99.95523			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.33086		101.35457			0.00	0	630,000,000
Total IV015 SPOT									0.00	0	630,000,000
Total For IV015									0.00	0	630,000,000
IV016 On 06/12/2021 Spot Bond				100.41892		100.39435			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.51000	129.01036	3.53000	128.89738			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			3.63000	149.96294	3.63000	149.87729			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				99.84471		99.82219			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.73206		101.70787			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.59691		101.57284			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.30935		100.28544			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				97.83066		97.81024			0.00	0	25,000,000,000
Total IV026 SPOT									0.00	0	25,000,000,000
Total For IV026									0.00	0	25,000,000,000
IV030 On 31/01/2025 Spot Bond			3.67000	109.27146	3.67000	109.20881			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			3.67000	109.27146	3.67000	109.20881			0.00	0	0
Total IV030A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.35170		100.32658				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.65280		100.62776				0.00	0	11,172,560,000
Total IV032 SPOT										0.00	0	11,172,560,000
Total For IV032										0.00	0	11,172,560,000
IV08 On 30/04/2018 Spot Bond			10.55500	109.70298	10.63500	109.47032				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				103.36167		103.33485				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			3.73000	142.79512	3.73000	142.71318				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total IV531U SPOT										0.00	0	0
Total For IV531U										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				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	86.69834	100.00000	86.49289				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.40000	99.70280	6.40000	99.65054				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.40000	99.98247	6.40000	99.98247				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.45000	99.85883	6.45000	99.85883				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.45000	99.49015	6.45000	99.49015				0.00	0	0
Total IVA531 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 IVA531										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.60000	98.73244	6.60000	98.73244				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			6.60000	98.60920	6.60000	98.60920				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	98.48628				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.45121	6.60000	98.39866				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.30967		101.29078				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.33771		101.31852				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				99.79477		101.56110				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.70759		100.68796				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.76418		100.74165				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				100.50702		100.48597				0.00	0	0
Total IVC016 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 IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.54269		101.52114			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.55265		101.53096			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.57258		101.55061			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.48291		101.46219			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.40283		101.38023			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				101.20659		101.18551			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.12628		100.02175			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.84349		100.82290			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.58189		100.56249			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.57621		100.55700			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				99.83836		99.81772			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				101.26889		101.24855			0.00	0	0
Total IVC029 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 IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.11744		100.01428				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				99.90156		99.88163				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				99.89885		99.87839				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				99.89884		99.87838				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			9.35500	103.87976	9.43500	103.58900				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.67136	100.00000	16.63405				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	11.67684	100.00000	11.64824				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				101.35455		101.33401				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.50500	103.20777	9.58500	102.82039				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.22967		101.20817				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				100.86458		100.84403				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.19842		100.17857				0.00	0	0
Total IVC043 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 IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				104.86740		104.84808				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				101.21817		101.19866				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				102.24608		102.22592				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			6.90000	101.36392	6.91000	101.34181				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.12055		101.09814				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.77789		100.75565				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.48789		100.46574				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.15370		101.13154				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				100.92582		100.90529				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.01090		100.98845				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.45546		100.43481				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				99.97929		99.95862				0.00	0	0
Total IVC055 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 IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				101.16782		101.14742				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.33115		100.31050				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.44381		101.41802				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				101.22830		101.20643				0.00	300,000,000	820,000,000
Total JDG01 SPOT										0.00	300,000,000	820,000,000
Total For JDG01										0.00	300,000,000	820,000,000
JDG03 On 15/04/2016 Spot Bond				101.36479		101.34220				0.00	600,000,000	200,000,000
Total JDG03 SPOT										0.00	600,000,000	200,000,000
Total For JDG03										0.00	600,000,000	200,000,000
JDG03U On 21/02/2016 Spot Bond			100.00000	55.73627	100.00000	55.60125				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				102.40915		102.38620				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.39936		100.37766				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.22728		100.20463				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.37447		100.35236				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	91.22807	100.00000	91.00000				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				102.73760		102.71300				0.00	0	0
Total KSB007 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 KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				101.34896		101.32302				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.69000	138.01276	8.77000	137.23682				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				100.03194		100.01313				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.22243		100.20134				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.47428		100.45406				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.06415		100.04343				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				101.59510		101.57274				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			10.45500	97.81786	10.53500	97.51839				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.19301	9.71000	103.16598				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				101.19007		101.16887				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			8.94500	100.35077	9.02000	100.18567				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.07500	98.26161	9.15000	98.06127				0.00	0	700,000,000
Total LGL03 SPOT										0.00	0	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 LGL03									0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			10.12500	99.52030	10.20500	99.18648			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.30915		100.28527			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				100.30667		100.27607			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			7.92000	101.58088	7.93000	101.55502			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.33340		100.30012			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.92689		100.89688			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				100.77561		100.75406			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.80466		100.78207			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.86231		100.83810			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				100.81875		100.79952			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.18973		100.17072			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				99.75622		99.73881			0.00	0	0
Total MAQ069 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 MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.39658		99.37933				0.00	0	0
Total MAQ070 SPOT										0.00	0	0
Total For MAQ070										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				99.17902		99.16156				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				98.63208		98.61432				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.09762		102.07438				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				102.11299		102.08961				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.31276		102.28511				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				98.74172		98.72425				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				99.96073		99.94271				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.60849		100.58962				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				99.87679		99.85844				0.00	40,300,000,000	20,100,000,000
Total MBF033 SPOT										0.00	40,300,000,000	20,100,000,000
Total For MBF033										0.00	40,300,000,000	20,100,000,000
MBF03 On 10/12/2016 Spot Bond				100.45773		100.43837				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.69983		100.68011				0.00	0	0
Total MBF037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF037									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				101.42918		101.40887			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.93605		100.91738			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.95072		100.93135			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				100.97205		100.95224			0.00	900,000,000	300,000,000
Total MBF042 SPOT									0.00	900,000,000	300,000,000
Total For MBF042									0.00	900,000,000	300,000,000
MBF04: On 08/12/2015 Spot Bond				100.32291		100.30386			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				101.40553		101.38592			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				101.50275		101.48175			0.00	600,000,000	200,000,000
Total MBF045 SPOT									0.00	600,000,000	200,000,000
Total For MBF045									0.00	600,000,000	200,000,000
MBP24: On 22/03/2016 Spot Bond			100.00000	51.57391	100.00000	51.44897			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	23.60037	100.00000	23.54257			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30: On 24/10/2017 Spot Bond			100.00000	22.85757	100.00000	22.80159			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31: On 24/10/2017 Spot Bond			100.00000	22.94828	100.00000	22.89208		000,000,000,000,000.00	100,000,000,000	0	
Total MBP31U SPOT								10,000,000,000,000.00	100,000,000,000	0	
Total For MBP31U								10,000,000,000,000.00	100,000,000,000	0	
MBP32: On 10/11/2017 Spot Bond			100.00000	22.03833	100.00000	21.98494		000,000,000,000,000.00	60,000,000,000	0	
Total MBP32U SPOT								10,000,000,000,000.00	60,000,000,000	0	

Contract Details	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									10,000,000,000,000.00	60,000,000,000	0
MBP33 On 17/02/2017 Spot Bond			100.00000	23.05214	100.00000	22.99630			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				101.15226		101.13213			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.01500	101.76781	9.09500	101.49010			0.00	0	540,000,000
Total MBSA01 SPOT									0.00	0	540,000,000
Total For MBSA01									0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			9.03500	101.29320	9.11500	101.01654			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				101.61588		101.59493			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				103.65708		103.63489			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				103.82026		103.79704			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			8.16000	102.39217	8.23500	102.27981			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.00500	105.40017	9.08500	105.13593			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			9.76000	105.90857	9.84000	105.49893			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00823		100.03560			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.01029		100.03696			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			9.80500	101.66532	9.88500	101.36172			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			7.07000	102.62005	7.08000	102.59819		2,121,000,000,000.00	300,000,000	2,529,400,000	
Total MGL01 SPOT								2,121,000,000,000.00	300,000,000	2,529,400,000	
Total For MGL01								2,121,000,000,000.00	300,000,000	2,529,400,000	
MIL02 On 31/05/2017 Spot Bond			9.08500	100.06785	9.16000	99.91367		0.00	0	0	
Total MIL02 SPOT								0.00	0	0	
Total For MIL02								0.00	0	0	
MMIG0 On 17/03/2024 Spot Bond				100.16822		100.14714		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			9.63500	104.56530	9.71500	104.18893		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				100.56136		100.53798		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMS01 On 10/12/2016 Spot Bond			100.00000	33.98212	100.00000	33.89980		0.00	0	0	
Total MMS01U SPOT								0.00	0	0	
Total For MMS01U								0.00	0	0	
MQB02 On 31/05/2017 Spot Bond			8.78500	100.04632	8.86000	99.89250		0.00	0	140,000,000	
Total MQB02 SPOT								0.00	0	140,000,000	
Total For MQB02								0.00	0	140,000,000	
MTN03 On 13/07/2015 Spot Bond			7.02000	104.31886	7.03000	104.29832		0.00	0	0	
Total MTN03 SPOT								0.00	0	0	
Total For MTN03								0.00	0	0	
MTN04 On 13/07/2017 Spot Bond			8.77500	107.04388	8.85000	106.87816		0.00	0	510,000,000	
Total MTN04 SPOT								0.00	0	510,000,000	
Total For MTN04								0.00	0	510,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	7.07464	100.89771	7.05736		0.00	0	0	
Total N4A211 SPOT								0.00	0	0	
Total For N4A211								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	7.16612	100.61875	7.14867		0.00	0	0	
Total N4A302 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 N4A302										0.00	0	0
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.30317		100.28417				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.32434		100.30401				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.32856		100.30797				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.37451		100.35102				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				100.41269		100.38680				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	10.74008	100.00000	10.71406				0.00	0	0
Total N5F23U 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 N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.49848	100.00000	11.47062				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			9.20000	95.84986	9.27500	95.44361				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10I On 25/07/2016 Spot Bond			7.77000	101.99626	7.76500	101.97987				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11I On 28/11/2020 Spot Bond			9.32500	98.97169	9.40500	98.61660				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12I On 19/03/2021 Spot Bond			9.08500	103.76810	9.16500	103.38914				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13I On 19/03/2024 Spot Bond			9.53500	103.70144	9.61000	103.23498				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.57491		101.55544				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 26/06/2021 Spot Bond			9.44500	99.30222	9.52500	98.91919				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				100.61702		100.59788				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.68500	98.92220	9.76500	98.52264				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.65406		101.63421				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.29000	98.32693	10.37000	97.83601				0.00	0	3,500,000,000
Total NBK16A SPOT										0.00	0	3,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK16A										0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				101.26466		101.24603				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.47000	98.38997	10.55000	97.86494				0.00	0	500,000,000
Total NBK17A SPOT										0.00	0	500,000,000
Total For NBK17A										0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.63866		100.61969				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			9.43500	99.91720	9.51500	99.58381				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				99.80548		99.83301				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.83500	99.65519	9.91500	99.23688				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				99.76142		99.74350				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.54000	99.51197	10.62000	98.97768				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				100.00000	0.00000	99.97964				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.88389		100.86403				0.00	200,000,000	100,000,000
Total NBK21B SPOT										0.00	200,000,000	100,000,000
Total For NBK21B										0.00	200,000,000	100,000,000
NBK22I On 12/02/2018 Spot Bond				100.89931		100.87891				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				100.92316		100.90221				0.00	0	0
Total NBK23B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.95610		100.93488			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				100.98854		100.96609			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.44622		101.42370			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.49475		100.47411			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			6.90000	103.66800	6.91000	103.64639		2,760,000,000,000.00	400,000,000	31,930,840,000	
Total NBK2A SPOT								2,760,000,000,000.00	400,000,000	31,930,840,000	
Total For NBK2A								2,760,000,000,000.00	400,000,000	31,930,840,000	
NBK2B On 15/09/2015 Spot Bond				100.52941		100.50991		0.00	0	16,602,580,000	
Total NBK2B SPOT								0.00	0	16,602,580,000	
Total For NBK2B								0.00	0	16,602,580,000	
NBK3A On 09/09/2019 Spot Bond			9.03500	111.40430	9.11500	111.08895		0.00	0	3,160,000,000	
Total NBK3A SPOT								0.00	0	3,160,000,000	
Total For NBK3A								0.00	0	3,160,000,000	
NBK4 On 28/10/2024 Spot Bond			10.86500	38.15129	10.94500	37.88427		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				101.50151		101.47738		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			7.81500	103.46530	7.81000	103.44736		0.00	0	60,000,000	
Total NBK9A SPOT								0.00	0	60,000,000	
Total For NBK9A								0.00	0	60,000,000	
NBK9B On 23/03/2016 Spot Bond				100.03692		100.01849		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				97.08034		97.06186		0.00	0	0	
Total NCLN61 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 NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.48543		100.46437				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				101.24346		101.22213				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				101.22980		101.20830				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				93.56062		93.54151				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				99.84935		99.83056				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.90793		100.88577				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.01294		100.03870				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00966		100.03654				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				102.29926		102.27789				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				100.00762		100.03519				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				100.05708		100.03804				0.00	0	0
Total NCLN79 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 NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.05704		100.03803				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				101.12609		101.10605				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.06556		100.04370				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.03500	106.35785	10.11500	105.86140				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.06517		100.04343				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.07000	105.22057	10.15000	104.71190				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.06556		100.04370				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.05907		100.03937				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.10028		100.08021				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.06620		100.04412				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.06699		100.04464				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.48029		100.45931				0.00	0	0
Total NCLN92 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 NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.63659		101.61537				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.01000	103.59868	7.02000	103.57673				0.00	0	50,000,000
Total NED11 SPOT										0.00	0	50,000,000
Total For NED11										0.00	0	50,000,000
NED13 On 25/07/2023 Spot Bond				101.41711		101.39275				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				99.38095		99.35728				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.21500	103.77401	10.29500	103.28521				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.45890		100.43585				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.65188		101.62831				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.68879		101.66417				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				101.43381		101.41605				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	117.43612	9.44500	117.40667				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.65477		100.62948				0.00	0	0
Total NHM001 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 NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.29500	10.00000	110.26600			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			2.19000	170.44140	2.21000	170.30235			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			2.53000	112.20439	2.53000	112.14354			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	186.21230	3.45000	186.11258			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.92000	108.39826	2.92000	108.33492			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			3.22000	140.50043	3.22000	140.42173			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.13000	152.05806	3.13000	151.97217			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			8.85500	105.90275	8.93500	105.55211			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			9.48500	104.65032	9.56500	104.30614			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				100.82647		100.80636			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.65845		100.63905			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.68150		100.66143			0.00	0	0
Total NQ1A17 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 NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.66770		100.64803				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.70819		100.68732				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			9.68500	105.71960	9.76500	105.28156				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.69531		100.67482				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.68611		100.66589				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.74762		100.72559				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			9.88500	104.65242	9.96500	104.31009				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.70451		100.68375				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.70911		100.68822				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				100.78711		100.76390				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.87883		100.85290				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.82294		100.79866				0.00	0	0
Total NQF1D6 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 NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.72290		100.70160				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			8.80500	110.83693	8.88500	110.56384				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.53500	115.94635	9.61500	115.46417				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.08500	173.90115	2.10500	173.57639				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.44000	113.73645	10.52000	113.08237				0.00	0	3,020,000,000
Total NRA028 SPOT										0.00	0	3,020,000,000
Total For NRA028										0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				101.50589		101.48556				0.00	1,000,000,000	500,000,000
Total NTC12 SPOT										0.00	1,000,000,000	500,000,000
Total For NTC12										0.00	1,000,000,000	500,000,000
NTC15 On 26/07/2015 Spot Bond				101.26555		101.24666				0.00	600,000,000	200,000,000
Total NTC15 SPOT										0.00	600,000,000	200,000,000
Total For NTC15										0.00	600,000,000	200,000,000
NTC16 On 22/03/2018 Spot Bond				100.03741		100.06308				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.43799		100.41730				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.61336		100.59219				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.68491		100.66047				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				100.83771		100.80755				0.00	0	0
Total NYT102 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 NYT102									0.00	0	0
NYT13I On 28/05/2020 Spot Bond			100.00000	17.49700	100.00000	17.45462			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	95.46300	100.00000	95.21696			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.91000	102.06404	6.92000	102.04175		42,842,000,000.00	6,200,000	658,833,300	
Total OML01 SPOT								42,842,000,000.00	6,200,000	658,833,300	
Total For OML01								42,842,000,000.00	6,200,000	658,833,300	
OML02 On 21/11/2024 Spot Bond				100.63236		100.60932		0.00	0	0	
Total OML02 SPOT								0.00	0	0	
Total For OML02								0.00	0	0	
OML03 On 27/11/2024 Spot Bond			10.00500	98.08660	10.08500	97.78513		0.00	0	0	
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OML04 On 19/03/2025 Spot Bond				100.13759		100.03131		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			10.16500	101.07653	10.24500	100.75743		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			10.71500	100.85371	10.79000	100.47652		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			11.29000	100.93144	11.37000	100.44347		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	37.53519	100.00000	37.44426		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET0 On 13/09/2015 Spot Bond				99.88000		99.85000		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	110.29500	10.00000	110.26600		0.00	0	0	
Total PMM12/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 PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				102.27637		102.25658			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.34801		100.32763			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				100.99018		100.97087			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				100.84483		100.82450			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.02790		100.00932			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				100.03842		100.01872			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				101.35447		101.33339			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			9.73500	100.42618	9.81500	100.04146			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.14846		101.12878			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.18000		101.15977			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				101.19419		101.17371			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.22572		101.20469			0.00	0	0
Total PRE1B1 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 PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				101.36123		101.33782			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.39272		101.36877			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				101.26942		101.24680			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.11000	43.43655	8.19000	43.07829			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			5.92000	105.34889	5.93000	105.32967		674,945,031,792,000.00	114,010,985,100	186,572,318,400	
Total R158 SPOT								4,945,031,792,000.00	114,010,985,100	186,572,318,400	
Total For R158								4,945,031,792,000.00	114,010,985,100	186,572,318,400	
R158P On 15/09/2015 Spot Bond			6.64500	98.52911	6.64000	98.51254		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			6.74500	111.51736	6.74000	111.50340		142,227,768,230,500.00	169,344,368,900	164,308,865,600	
Total R159 SPOT								12,227,768,230,500.00	169,344,368,900	164,308,865,600	
Total For R159								12,227,768,230,500.00	169,344,368,900	164,308,865,600	
R159P On 15/09/2016 Spot Bond			6.57500	92.39406	6.57000	92.38330		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			8.29000	116.28681	8.37000	115.61431		446,849,346,688,000.00	1,018,920,307,200	1,733,651,357,200	
Total R186 SPOT								16,849,346,688,000.00	1,018,920,307,200	1,733,651,357,200	
Total For R186								16,849,346,688,000.00	1,018,920,307,200	1,733,651,357,200	
R187P On 21/12/2026 Spot Bond			8.03000	40.47308	8.11000	40.10838		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			7.95000	37.76998	8.03000	37.40080		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			1.68000	286.10715	1.70000	285.55721		27,875,532,048,000.00	16,592,578,600	26,007,139,300	
Total R197 SPOT								27,875,532,048,000.00	16,592,578,600	26,007,139,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									27,875,532,048,000.00	16,592,578,600	26,007,139,300
R202 On 07/12/2033 Spot Bond			1.80500	234.15191	1.80500	234.02967			277,653,060,411,000.00	153,824,410,200	200,434,527,200
Total R202 SPOT									77,653,060,411,000.00	153,824,410,200	200,434,527,200
Total For R202									77,653,060,411,000.00	153,824,410,200	200,434,527,200
R2023 On 28/02/2023 Spot Bond			8.13500	100.27835	8.21000	99.84096			727,808,474,152,000.00	89,466,315,200	373,668,725,200
Total R2023 SPOT									27,808,474,152,000.00	89,466,315,200	373,668,725,200
Total For R2023									27,808,474,152,000.00	89,466,315,200	373,668,725,200
R203 On 15/09/2017 Spot Bond			7.22500	104.33917	7.30000	104.16534			085,710,387,502,500.00	980,721,160,900	1,883,683,963,700
Total R203 SPOT									15,710,387,502,500.00	980,721,160,900	383,683,963,700
Total For R203									15,710,387,502,500.00	980,721,160,900	383,683,963,700
R2030 On 31/01/2030 Spot Bond			8.66000	97.78014	8.74000	97.12941			308,439,203,492,000.00	35,616,536,200	577,842,029,600
Total R2030 SPOT									18,439,203,492,000.00	35,616,536,200	577,842,029,600
Total For R2030									18,439,203,492,000.00	35,616,536,200	577,842,029,600
R2032 On 31/03/2032 Spot Bond			8.76000	97.47761	8.84000	96.78447			596,824,322,304,000.00	68,130,630,400	492,694,818,300
Total R2032 SPOT									16,824,322,304,000.00	68,130,630,400	492,694,818,300
Total For R2032									16,824,322,304,000.00	68,130,630,400	492,694,818,300
R2037 On 31/01/2037 Spot Bond			8.86500	99.90495	8.94500	99.14247			173,393,777,919,500.00	132,362,524,300	434,109,036,500
Total R2037 SPOT									73,393,777,919,500.00	132,362,524,300	434,109,036,500
Total For R2037									73,393,777,919,500.00	132,362,524,300	434,109,036,500
R204 On 21/12/2018 Spot Bond			7.58500	101.33745	7.66500	101.07389			799,997,441,258,500.00	369,149,300,100	943,202,425,300
Total R204 SPOT									19,997,441,258,500.00	369,149,300,100	943,202,425,300
Total For R204									19,997,441,258,500.00	369,149,300,100	943,202,425,300
R2044 On 31/01/2044 Spot Bond			8.91500	101.79153	8.99500	100.96110			880,522,572,697,500.00	98,768,656,500	300,150,698,500
Total R2044 SPOT									10,522,572,697,500.00	98,768,656,500	300,150,698,500
Total For R2044									10,522,572,697,500.00	98,768,656,500	300,150,698,500
R2048 On 28/02/2048 Spot Bond			8.90500	101.12017	8.98500	100.26814			518,264,829,725,500.00	58,199,307,100	479,179,651,800
Total R2048 SPOT									18,264,829,725,500.00	58,199,307,100	479,179,651,800
Total For R2048									18,264,829,725,500.00	58,199,307,100	479,179,651,800
R207 On 15/01/2020 Spot Bond			7.80500	101.12383	7.88500	100.80483			384,311,543,286,000.00	177,362,145,200	545,229,708,300
Total R207 SPOT									34,311,543,286,000.00	177,362,145,200	545,229,708,300
Total For R207									34,311,543,286,000.00	177,362,145,200	545,229,708,300
R208 On 31/03/2021 Spot Bond			7.93500	96.17133	8.01500	95.79907			985,278,977,693,000.00	250,192,687,800	606,394,336,600
Total R208 SPOT									15,278,977,693,000.00	250,192,687,800	606,394,336,600
Total For R208									15,278,977,693,000.00	250,192,687,800	606,394,336,600
R209 On 31/03/2036 Spot Bond			8.81000	77.24421	8.89000	76.61578			964,565,543,056,000.00	563,514,817,600	709,557,522,600
Total R209 SPOT									14,565,543,056,000.00	563,514,817,600	709,557,522,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									4,565,543,056,000.00	563,514,817,600	709,557,522,600
R210 On 31/03/2028 Spot Bond			1.73000	176.92237	1.73000	176.83038			161,009,855,611,000.00	93,069,280,700	34,669,512,000
Total R210 SPOT									31,009,855,611,000.00	93,069,280,700	34,669,512,000
Total For R210									31,009,855,611,000.00	93,069,280,700	34,669,512,000
R211 On 31/01/2017 Spot Bond			0.65000	134.48221	0.65000	134.41620			5,217,155,060,000.00	8,026,392,400	63,800,583,200
Total R211 SPOT									5,217,155,060,000.00	8,026,392,400	63,800,583,200
Total For R211									5,217,155,060,000.00	8,026,392,400	63,800,583,200
R212 On 31/01/2022 Spot Bond			1.66000	139.28688	1.68000	139.04792			10,008,405,932,000.00	6,029,160,200	137,784,405,100
Total R212 SPOT									10,008,405,932,000.00	6,029,160,200	137,784,405,100
Total For R212									10,008,405,932,000.00	6,029,160,200	137,784,405,100
R213 On 28/02/2031 Spot Bond			8.70000	87.80764	8.78000	87.18312			870,126,718,110,000.00	100,014,565,300	770,197,363,900
Total R213 SPOT									70,126,718,110,000.00	100,014,565,300	770,197,363,900
Total For R213									70,126,718,110,000.00	100,014,565,300	770,197,363,900
R214 On 28/02/2041 Spot Bond			8.85000	78.36900	8.93000	77.70627			797,376,388,065,000.00	90,099,026,900	698,991,701,700
Total R214 SPOT									17,376,388,065,000.00	90,099,026,900	698,991,701,700
Total For R214									17,376,388,065,000.00	90,099,026,900	698,991,701,700
R228C On 15/09/2015 Spot Bond			6.64500	98.52911	6.64000	98.51254			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			6.56500	95.43819	6.56000	95.42479			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			6.57500	92.39406	6.57000	92.38330			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.73000	99.92630	6.73000	99.94472			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.58500	96.87167	6.58000	96.85705			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			6.56500	93.81086	6.56000	93.79881			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			6.62500	90.75086	6.62000	90.74125			0.00	0	0
Total R330C 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 R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.20000	86.87538	7.27500	86.73346				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			7.25000	83.75588	7.32500	83.58873				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			7.59000	80.03777	7.67000	79.83721				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			7.57000	77.16326	7.65000	76.94026				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.55000	74.40632	7.63000	74.16273				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			7.54000	71.73068	7.62000	71.46831				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			7.76500	68.38135	7.84500	68.10485				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			7.74500	65.89527	7.82500	65.60358				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			7.85500	63.03764	7.93500	62.73441				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			7.82500	60.76913	7.90500	60.45355				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			7.79500	58.59919	7.87500	58.27244				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			7.76500	56.52306	7.84500	56.18626				0.00	0	0
Total R342C 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 R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.72500	54.57822	7.80500	54.23212			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			7.68500	52.72063	7.76500	52.36613			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			8.23000	48.43322	8.31000	48.08921			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			8.19000	46.68888	8.27000	46.33944			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			8.15000	45.02469	8.23000	44.67052			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.11000	43.43655	8.19000	43.07829			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.07000	41.92057	8.15000	41.55881			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.03000	40.47308	8.11000	40.10838			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			7.99000	39.09064	8.07000	38.72347			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			7.95000	37.76998	8.03000	37.40080			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				103.36785		103.34359			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				104.01404		103.98728			0.00	0	0
Total RCSB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.83519		102.81040				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.36261		100.33844				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	30.44986	100.00000	30.37609				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	15.62559	100.00000	15.58732				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	28.81564	100.00000	28.74584				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	91.19976	100.00000	90.97840				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	39.68756	100.00000	39.59142				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	18.28235	100.00000	20.38193				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.55408	100.00000	21.49664				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	9.02185	100.00000	8.99573				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	16.38832	100.00000	16.34465				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	13.27752	100.00000	13.24215				0.00	0	0
Total RDF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.21445	100.00000	10.18724			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.30092		100.27946			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.22592		100.25310			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.62124		100.59980			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.65253		100.63001			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.60546		100.58593			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				101.81541		101.79589			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				100.03894		100.01947			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.55807		100.53930			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.58136		100.56180			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.77329		100.75119			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.64451		100.62593			0.00	0	0
Total REBC01 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 REBC01										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.54304		100.51575				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	16.42848	100.00000	16.38868				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	11.52458	100.00000	11.49667				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	9.54826	100.00000	9.52513				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	8.82298	100.00000	8.80160				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.82470		100.80491				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				101.65172		101.63048				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.10123		101.07966				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.39694		100.37586				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.74047		101.71953				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.59050		100.56946				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.37309		100.35122				0.00	0	0
Total RES30 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 RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				99.86529		99.84608			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.39371		101.37124			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				86.52995		86.47768			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				84.56065		84.51717			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				93.22637		93.16013			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				92.41040		92.34091			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				99.88517		99.85624			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				82.13512		82.11640			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				95.94191		95.88749			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	106.78962	12.35000	106.75427			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.17375	100.00000	15.13699			0.00	0	0
Total RP020 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 RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.20766		101.18352			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	5.85144	100.00000	5.83742			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	39.77229	100.00000	39.67488			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	58.64874	100.00000	58.50666			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.73643	100.00000	12.68992			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	42.94763	100.00000	42.84359			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				101.71217		101.65898			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				79.80507		79.81187			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			9.23500	104.99875	9.31500	104.61190		1,847,000,000,000.00	200,000,000	860,000,000	
Total RW21 SPOT								1,847,000,000,000.00	200,000,000	860,000,000	
Total For RW21								1,847,000,000,000.00	200,000,000	860,000,000	
RW23 On 10/12/2023 Spot Bond			9.58500	99.95338	9.66000	99.50203		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.96000	102.49856	10.04000	101.87878		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				96.59745		96.58508		0.00	0	0	
Total SBC2 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 SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.94500	104.69821	7.94000	104.68280				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	110.29500	10.00000	110.26600				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.64869		100.62552				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.46500	101.03611	9.54000	100.85033				0.00	0	2,920,000,000
Total SBK14 SPOT										0.00	0	2,920,000,000
Total For SBK14										0.00	0	2,920,000,000
SBK15 On 23/01/2022 Spot Bond				102.14553		102.12433				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				101.31079		101.28828				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				102.64264		102.61878				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				100.82955		100.80716				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				101.42071		101.39789				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.61222		100.58561				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				101.50308		101.47719				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.74519		100.71859				0.00	0	0
Total SBK22 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 SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.73500	100.04427	11.81000	99.66681			0.00	0	2,000,000,000
Total SBK23 SPOT									0.00	0	2,000,000,000
Total For SBK23									0.00	0	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			9.08500	100.06503	9.16500	99.84917			0.00	0	2,370,000,000
Total SBK9 SPOT									0.00	0	2,370,000,000
Total For SBK9									0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.41000	105.00202	7.42000	104.97871			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			8.06500	104.85025	8.06000	104.82868			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			7.17000	105.05773	7.18000	105.03508			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			8.62500	101.52108	8.70000	101.34948			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			7.31500	105.02406	7.32500	105.00102			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			8.10500	104.84100	8.10000	104.81932			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.20777		100.18698			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				99.83745		99.81670			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			8.27500	103.53041	8.35000	103.35552			0.00	0	240,000,000
Total SBS13 SPOT									0.00	0	240,000,000
Total For SBS13									0.00	0	240,000,000
SBS15 On 26/04/2016 Spot Bond				101.54360		101.52450			0.00	0	3,180,000,000
Total SBS15 SPOT									0.00	0	3,180,000,000

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 SBS15									0.00	0	3,180,000,000
SBS16 On 22/09/2018 Spot Bond				100.01198		100.03794			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.18767		101.16598			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.69500	102.22081	9.77500	101.83280			0.00	0	300,000,000
Total SBS19 SPOT									0.00	0	300,000,000
Total For SBS19									0.00	0	300,000,000
SBS20 On 15/05/2026 Spot Bond			10.19000	100.18982	10.27000	99.64861			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				100.94324		100.92020			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				100.82386		100.80316			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				101.82139		101.79927			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			9.16500	99.80507	9.24500	99.52426			0.00	0	330,000,000
Total SBS25 SPOT									0.00	0	330,000,000
Total For SBS25									0.00	0	330,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	25.67213	100.00000	25.61469			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			9.67500	106.09912	9.75000	105.63189			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				101.00419		100.98480			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.18500	98.68796	9.26000	98.42179			0.00	0	0
Total SBS29 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 SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.20000	87.68798	10.28000	87.19318				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.75706		99.73739				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.94000	99.26894	10.02000	98.69611				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.11825		100.01497				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				100.12148		100.01770				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.09000	102.71789	10.17000	102.21803				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				101.15224		101.13212				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				101.18324		101.16257				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			9.20500	98.69996	9.28500	98.38968				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			10.39000	95.89622	10.47000	95.41742				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			10.85000	95.66445	10.93000	95.09517				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			9.63500	96.06253	9.71500	95.67491				0.00	0	570,000,000
Total SBS4 SPOT										0.00	0	570,000,000

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 SBS4										0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.57500	109.07792	7.57000	109.06055				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			2.29000	274.15313	2.31000	273.62471				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.26000	133.21187	1.26000	133.14425				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	21.95906	100.00000	21.90587				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				101.49544		101.47539				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	33.57250	100.00000	33.49117				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.92000	131.85540	1.92000	131.78609				0.00	0	0
Total SHI05 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 SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.46117	6.50000	101.44343			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				101.19815		101.17631			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				99.92044		99.90033			0.00	300,000,000	100,000,000
Total SHS03 SPOT									0.00	300,000,000	100,000,000
Total For SHS03									0.00	300,000,000	100,000,000
SHS04 On 29/06/2017 Spot Bond				101.33814		101.31770			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.72500	99.95114	8.80000	99.79199			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.95853		100.93575			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				101.76892		101.74809			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.06240		100.04159			0.00	3,600,000,000	200,000,000
Total SHS08 SPOT									0.00	3,600,000,000	200,000,000
Total For SHS08									0.00	3,600,000,000	200,000,000
SHS11L On 19/11/2016 Spot Bond			100.00000	35.84467	100.00000	35.75784			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	110.29500	10.00000	110.26600			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				100.27793		100.25646			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.23459		100.21319			0.00	0	0
Total SHS14 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 SHS14										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	40.56453	100.00000	40.46626				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	46.63449	100.00000	46.52151				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	40.79076	100.00000	40.69195				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.56500	104.08539	9.64000	103.91139				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.50104		101.47786				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.69794		100.67543				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.99500	105.20302	7.99000	105.18569				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 15/08/2023 Spot Bond			9.33500	101.40928	9.41500	101.17241				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			8.62500	101.52108	8.70000	101.34948				0.00	0	4,020,000,000
Total SNT01 SPOT										0.00	0	4,020,000,000
Total For SNT01										0.00	0	4,020,000,000
SPDA2 On 21/08/2016 Spot Bond				100.73056		100.70969				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.76285		100.74319				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.12835		101.10765				0.00	0	0
Total SPDA4 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 SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.69784		100.67772				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.71658		100.69591				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.65473		100.63192				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			8.32500	101.15979	8.40000	101.06521				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				101.59884		101.57838				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.46969		101.44790				0.00	240,000,000	120,000,000
Total SSA05 SPOT										0.00	240,000,000	120,000,000
Total For SSA05										0.00	240,000,000	120,000,000
SSA06 On 16/04/2020 Spot Bond			9.52500	95.97088	9.60500	95.65424				0.00	0	2,140,000,000
Total SSA06 SPOT										0.00	0	2,140,000,000
Total For SSA06										0.00	0	2,140,000,000
SSN00 On 01/03/2017 Spot Bond				100.54214		100.51960				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				99.97887		99.95780				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				101.28295		101.26092				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			9.50500	89.55146	9.58500	89.20672				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.50500	89.55146	9.58500	89.20672				0.00	0	0
Total SSN005 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 SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.22500	96.00377	9.30500	95.70109				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.15515		100.13288				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.10500	102.55605	8.18000	102.38363				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			2.42000	113.26865	2.42000	113.20756				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			8.89500	97.45059	8.97500	97.19591				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	100.68803	8.50000	100.66502				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			10.33000	101.24029	10.41000	100.67914				0.00	0	10,000,000,000
Total SSN017 SPOT										0.00	0	10,000,000,000
Total For SSN017										0.00	0	10,000,000,000
SSN01: On 02/09/2016 Spot Bond				100.46425		100.44411				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			10.57000	75.14544	10.65000	74.64497				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.40794		101.38565				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.42280		101.40210				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				99.99983		99.97924				0.00	0	0
Total SSN027 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 SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				101.59004		101.56688				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.89694		99.87121				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.65975		100.63827				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.17498		100.15308				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.51939		100.49685				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				98.87439		98.85624				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				99.54451		99.52699				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				98.99832		99.01589				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY1238 On 28/07/2015 Spot Bond				98.99796		99.01554				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				99.10261		99.12021				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY1240 On 14/08/2015 Spot Bond				99.11400		99.09628				0.00	0	0
Total SY1240 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 SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				99.04857		99.03095				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				99.06067		99.04295				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				99.06334		99.04567				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				99.04295		99.02523				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1245 On 21/08/2015 Spot Bond				98.98978		98.97206				0.00	0	0
Total SY1245 SPOT										0.00	0	0
Total For SY1245										0.00	0	0
SY1246 On 28/08/2015 Spot Bond				98.86436		98.84662				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 08/09/2015 Spot Bond				98.66216		98.64432				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 10/09/2015 Spot Bond				98.63423		98.61649				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY1249 On 16/09/2015 Spot Bond				98.53822		98.52061				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY1250 On 22/07/2015 Spot Bond				99.44415		99.43745				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.38000	104.47856	6.39000	104.45785				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.94000	102.48793	9.02000	101.93338				0.00	0	0
Total SZ25 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 SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.71190		100.69136				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.76376		100.74193				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			9.45500	96.57018	9.53500	95.77588				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	58.74543	100.00000	58.60313				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				101.26792		101.24738				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				101.00290		100.98368				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.46666		100.44642				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				100.00622		100.03429				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00912		100.03621				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.67939						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	85.40758	100.00000	85.29058				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				102.15995		102.12273				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				101.09859		101.07938				0.00	0	0

Contract 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				101.08733		101.06798				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				101.11709		101.09794				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.99500	104.26707	7.99000	104.24968			6,396,000,000,000.00	800,000,000	400,000,000	
Total TFS84 SPOT									6,396,000,000,000.00	800,000,000	400,000,000	
Total For TFS84									6,396,000,000,000.00	800,000,000	400,000,000	
TH10A On 18/10/2038 Spot Bond				101.34005		101.31939				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.37584		101.35462				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.40913	7.83000	103.38719				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.32036		101.30000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				101.36510		101.34405				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				103.47931		103.45633				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.32036		101.30000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.36510		101.34405				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	103.11807	7.16000	103.09803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				101.45276		101.43034				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				101.44560		101.42329				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				101.61718		101.59219				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				101.59397		101.56934				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				102.29415		102.25851				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				102.21417		102.17979				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				101.31857		101.29824				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				101.37584		101.35462				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.79993	8.73000	103.77544				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				101.06106		101.04058				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				101.36510		101.34405				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.05500	101.32523	9.13500	101.09347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.89094		100.86959				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.38312		101.36081				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.45633		101.43386				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.43666		101.41449				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.44789		101.42459				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.61362		101.58868				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.60646		101.58165				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.56299		101.53793				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				102.16971		102.13604				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				102.17682		102.14304				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				102.16474		102.13040				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.70253		100.68226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.72595		100.70500				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.40500	102.32482	9.48500	102.03015				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.71190		100.69136				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.74467		100.72318				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.31500	100.28246	9.39500	99.99114				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.72589		100.70516				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.76376		100.74193				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.42500	99.15186	9.50500	98.86515				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.78675		100.76404				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.78675		100.76404				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.80632		100.78327				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.80632		100.78327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				100.86141		100.83654				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				100.86141		100.83654				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C:On 21/08/2019 Spot Bond				100.88191		100.85668				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C:On 21/02/2048 Spot Bond				100.88097		100.85577				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				101.16285		101.12920				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				101.16285		101.12920				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				101.37693		101.34272				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				101.18233		101.14842				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				101.38492		101.36258				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	6.82750	101.06155	6.81062				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A:On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A:On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.54614		101.52512				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				101.35792		101.33601				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.73138		101.71004				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.35792		101.33601				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.37592		101.35372				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.38492		101.36258				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				101.34713		101.32537				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.37592		101.35372				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				101.47487		101.45116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B:On 18/07/2039 Spot Bond				101.47487		101.45116				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				101.47487		101.45116				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				101.61874		101.59281				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				101.65469		101.62822				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				101.60975		101.58396				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				102.32801		102.29114				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				102.37284		102.33528				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				102.35491		102.31763				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			9.68500	88.60352	9.76500	88.31758				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	110.29500	10.00000	110.26600				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			8.32500	103.00401	8.40000	102.81973				0.00	0	10,850,000,000
Total TN17 SPOT										0.00	0	10,850,000,000
Total For TN17										0.00	0	10,850,000,000
TN20 On 17/09/2020 Spot Bond			9.66500	106.18758	9.74500	105.83142			4,349,250,000,000.00		450,000,000	13,585,000,000

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 TN20 SPOT									4,349,250,000,000.00	450,000,000	13,585,000,000
Total For TN20									4,349,250,000,000.00	450,000,000	13,585,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.71944	100.00000	1.71522			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			9.87500	106.62599	9.95000	106.16426			0.00	0	9,370,000,000
Total TN23 SPOT									0.00	0	9,370,000,000
Total For TN23									0.00	0	9,370,000,000
TN25 On 19/08/2025 Spot Bond			10.05000	99.83171	10.13000	99.31606		120,600,000,000,000.00	12,000,000,000	19,147,265,000	
Total TN25 SPOT								120,600,000,000,000.00	12,000,000,000	19,147,265,000	
Total For TN25								120,600,000,000,000.00	12,000,000,000	19,147,265,000	
TN27 On 14/11/2027 Spot Bond			10.09000	92.68728	10.17000	92.13881		7,264,800,000,000.00	720,000,000	10,230,000,000	
Total TN27 SPOT								7,264,800,000,000.00	720,000,000	10,230,000,000	
Total For TN27								7,264,800,000,000.00	720,000,000	10,230,000,000	
TN30 On 09/10/2030 Spot Bond			10.45000	102.55415	10.52000	101.99722		339,625,000,000,000.00	32,500,000,000	23,720,000,000	
Total TN30 SPOT								339,625,000,000,000.00	32,500,000,000	23,720,000,000	
Total For TN30								339,625,000,000,000.00	32,500,000,000	23,720,000,000	
TN40 On 09/10/2040 Spot Bond			10.77500	102.01160	10.85000	101.33984		366,350,000,000,000.00	34,000,000,000	24,500,000,000	
Total TN40 SPOT								366,350,000,000,000.00	34,000,000,000	24,500,000,000	
Total For TN40								366,350,000,000,000.00	34,000,000,000	24,500,000,000	
TNF16 On 10/06/2016 Spot Bond				100.30232		100.28220		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	
Total For TNF16								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.56222		100.54160		0.00	0	12,426,000	
Total TNF18 SPOT								0.00	0	12,426,000	
Total For TNF18								0.00	0	12,426,000	
TORQ2 On 15/04/2022 Spot Bond				100.85458		100.83372		0.00	0	0	
Total TORQ2 SPOT								0.00	0	0	
Total For TORQ2								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond				100.87574		100.85436		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ4 On 15/04/2022 Spot Bond				100.87789		100.85645		0.00	0	0	
Total TORQ4 SPOT								0.00	0	0	
Total For TORQ4								0.00	0	0	
TORQ5 On 15/04/2022 Spot Bond				100.98214		100.95814		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.19817		101.16884				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.87685		100.85544				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	110.29500	10.00000	110.26600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				101.59149		101.57170				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.62388		101.60368				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				101.44859		101.42948				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				101.22167		101.20147				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.86178	10.00000	99.83417				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.86522	9.75000	99.83829				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.86748	100.00000	9.84119				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				101.99786		101.97756				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				102.11829		102.09675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	7.85220	100.00000	7.83319				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	8.36552	100.00000	8.34526				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				102.18510		102.16287				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	8.67350	100.00000	8.65250				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				102.19844		102.17608				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.93016	100.00000	8.90853				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				102.57113		102.54490				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.06136	100.00000	12.03214				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				103.38834		103.35354				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	15.50054	100.00000	15.46300				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.05745	100.00000	13.02582				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17C On 09/07/2015 Spot Bond				99.73933		99.72072				0.00	5,200,000,000	1,300,000,000

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 TSP170 SPOT										0.00	5,200,000,000	1,300,000,000
Total For TSP170										0.00	5,200,000,000	1,300,000,000
TSP171 On 23/07/2015 Spot Bond				99.48801		99.46973				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				99.22481		99.20635				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				98.95400		98.93532				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				98.68834		98.66960				0.00	4,400,000,000	1,100,000,000
Total TSP174 SPOT										0.00	4,400,000,000	1,100,000,000
Total For TSP174										0.00	4,400,000,000	1,100,000,000
TSP175 On 17/09/2015 Spot Bond				103.86037		103.82177				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 15/10/2015 Spot Bond				102.67051		102.63236				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				97.63392		97.61514				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				97.14735		97.12882				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				96.83005		96.81118				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				96.13672		96.11832				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				95.91231		95.89406				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 18/02/2016 Spot Bond				95.56864		95.55002				0.00	0	0
Total TSP182 SPOT										0.00	0	0
Total For TSP182										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP18€ On 03/03/2016 Spot Bond				95.25001		95.23117				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP18€ On 17/03/2016 Spot Bond				94.88442		94.86519				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 25/06/2015 Spot Bond				100.00000	0.00000	99.98350				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP18€ On 31/03/2016 Spot Bond				94.61524		94.59601				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP18€ On 12/11/2015 Spot Bond				97.45938		97.44124				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP19€ On 12/05/2016 Spot Bond				93.86080		93.84174				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				93.53254		93.51329				0.00	1,100,000,000	1,100,000,000
Total TSP191 SPOT										0.00	1,100,000,000	1,100,000,000
Total For TSP191										0.00	1,100,000,000	1,100,000,000
TSP192 On 09/06/2016 Spot Bond				93.18684		93.16737				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	14.10101	100.00000	14.06685				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				102.66411		102.64548				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.05509		100.03672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				101.30160		101.28377				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				101.26594		101.24811				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				101.23028		101.21245				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				101.22125		101.20244				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				101.17679		101.15896				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				101.12485		101.10700				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.83149		100.81282				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.68452		100.66651				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.55418		100.53630				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.41482		100.39678				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.52240		100.50438				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				100.55165		100.53309				0.00	0	300,000,000

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 TWC103 SPOT										0.00	0	300,000,000
Total For TWC103										0.00	0	300,000,000
TWC10 On 16/07/2015 Spot Bond				100.05244	100.00000	97.32390				0.00	15,000,000,000	7,500,000,000
Total TWC104 SPOT										0.00	15,000,000,000	7,500,000,000
Total For TWC104										0.00	15,000,000,000	7,500,000,000
TWCJ1 On 13/07/2015 Spot Bond				101.40988		101.39003				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.45893		100.43898				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCM On 13/07/2015 Spot Bond				101.29512		101.27688				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.42238		100.40402				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.33500	109.23469	9.41500	108.84818				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.66635	100.00000	7.65100				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	7.57993	100.00000	7.54745				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	7.48939	100.00000	7.47441				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.49386	100.00000	7.46175				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				102.93712		102.91754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.89137		100.87156				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				101.78348		101.76366				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				100.00000	0.00000	99.97992				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.01560		100.99440				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.01698		100.99575				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				99.92473		99.90569				0.00	300,000,000	100,000,000
Total VKE04 SPOT										0.00	300,000,000	100,000,000
Total For VKE04										0.00	300,000,000	100,000,000
VKE05 On 28/03/2018 Spot Bond				99.92265		99.90307				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.00004		100.97917				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.35680		100.33575				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	7.19794	100.00000	7.18354				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.25988	100.00000	7.22877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.02099	100.00000	7.00693			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.17381	100.00000	7.14307			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	0.00032	100.00000	0.00032			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			7.13500	105.61280	7.13000	105.59729			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			1.19000	244.99061	1.19000	244.86674			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			7.72500	102.91337	7.80000	102.75835		32,445,000,000,000.00		4,200,000,000	27,200,992,700
Total WSP2 SPOT								32,445,000,000,000.00		4,200,000,000	27,200,992,700
Total For WSP2								32,445,000,000,000.00		4,200,000,000	27,200,992,700
WSP3 On 28/05/2019 Spot Bond			8.14000	103.51323	8.22000	103.22216			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			8.43000	102.93172	8.51000	102.58754			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			8.63500	102.33780	8.71500	101.94612		2,158,750,000,000.00		250,000,000	2,825,000,000
Total WSP5 SPOT								2,158,750,000,000.00		250,000,000	2,825,000,000
Total For WSP5								2,158,750,000,000.00		250,000,000	2,825,000,000
Z014 On 30/06/2015 Spot Bond			5.87000	99.91965	5.88000	99.90344			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.80000	98.19007	5.81000	98.17167			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			5.87000	99.90360	5.88000	99.88736			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.53000	72.96780	7.61000	72.71363				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	75.72614	100.00000	75.56936				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	42.38553	100.00000	42.30512				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										66,171,256,466,094,500.00	716,325,497,200	724,579,657,680
Total for SPOT :										66,171,256,466,094,500.00	716,325,497,200	724,579,657,680
Total Futures										66,171,257,814,529,900.00	716,325,510,831	724,580,087,891
Total Options										5,078,879.82	3,370	66,918
Grand Total:										66,171,257,819,608,800.00	716,325,514,201	724,580,154,809