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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	06/08/2015 Bond Future			125.56645	125.56645	125.54423	125.54423			0.00	0	0
EL28	On	05/11/2015 Bond Future			125.97444	125.97444	125.95345	125.95345			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	06/08/2015 Bond Future	125.00	Call			544.23000	0.54423	566,450		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.01	Call			534.23000	0.53423	556,450		0.00	0	0
EL28	On	06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015 Bond Future	124.99	Call			554.23000	0.55423	576,450		0.00	0	0
EL28	On	06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015 Bond Future	126.99	Put			1,036.55000	1.03655	1,015,560		0.00	0	0
EL28	On	05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015 Bond Future	127.00	Put			1,046.55000	1.04655	1,025,560		0.00	0	0
EL28	On	05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015 Bond Future	127.01	Put			1,056.55000	1.05655	1,035,560		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			9.70539	84.41102	9.71148	84.36697			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.79740	81.93967	9.80355	81.89589			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.88248	83.32251	9.88879	83.27826			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			738.76000	0.73876	694,710		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			885.56000	0.88556	841,510		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			812.11000	0.81211	768,060		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,037.49000	6.03749	5,993,710		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			5,958.26000	5.95826	5,914,480		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,116.82000	6.11682	6,073,040		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			704.65000	0.70465	748,900		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			773.76000	0.77376	818,010		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			842.78000	0.84278	887,030		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			122.07778	122.07778	122.05801	122.05801			0.00	0	38
I2025	On	05/11/2015	Bond Future			123.97926	123.97926	123.96068	123.96068			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			1,068.01000	1.06801	1,087,780		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			1,058.01000	1.05801	1,077,780		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			1,048.01000	1.04801	1,067,780		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			970.68000	0.97068	989,260		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			960.68000	0.96068	979,260		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			950.68000	0.95068	969,260		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			125.34539	125.34539	125.32404	125.32404			0.00	0	4,218
I2038	On	05/11/2015	Bond Future			127.29767	127.29767	127.27763	127.27763			0.00	0	0
Total I2038 Future												0.00	0	4,218
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			2,675.96000	2.67596	2,654,610		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			2,685.96000	2.68596	2,664,610		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			2,665.96000	2.66596	2,644,610		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			6,732.37000	6.73237	6,712,330		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			6,712.37000	6.71237	6,692,330		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			6,722.37000	6.72237	6,702,330		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	4,218
I2046	On	06/08/2015	Bond Future			123.68449	123.68449	123.66305	123.66305			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			124.20535	124.20535	124.18490	124.18490			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			5,326.95000	5.32695	5,305,510		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			5,336.95000	5.33695	5,315,510		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			5,346.95000	5.34695	5,325,510		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			8,805.10000	8.80510	8,784,650		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			8,815.10000	8.81510	8,794,650		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			8,825.10000	8.82510	8,804,650		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			132.96391	132.96391	132.94081	132.94081			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			135.03492	135.03492	135.01331	135.01331			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			4,049.19000	4.04919	4,026,090		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			4,059.19000	4.05919	4,036,090		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			4,069.19000	4.06919	4,046,090		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			9,976.69000	9.97669	9,955,080		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			9,986.69000	9.98669	9,965,080		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			9,996.69000	9.99669	9,975,080		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			8.15968	118.58812	8.16549	118.54077		9.46	0.00	0	34,801
R186	On	05/11/2015	Bond Future			8.22316	120.43523	8.22900	120.38863		9.35	0.00	0	520
R186	On	04/02/2016	Bond Future			8.27361	117.16911	8.27962	117.12212		9.15	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.31625	119.22739	8.32220	119.18180		9.15	0.00	0	0
Total R186 Future												0.00	0	40,833
R186	On	06/08/2015	Bond Future	8.46	Put			212.68000	0.21268	187,690	9.59	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,505.15000	1.50515	1,447,940	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			4,139.34000	4.13934	4,177,890	9.73	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			47.73000	0.04773	38,930	9.73	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,789.08000	5.78908	5,834,370	9.87	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			7.82000	0.00782	5,760	9.87	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,579.14000	2.57914	2,601,500	9.59	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,846.22000	1.84622	1,788,130	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,848.88000	2.84888	2,874,890	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			166.08000	0.16608	144,740	9.62	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			3,196.57000	3.19657	3,226,750	9.65	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			120.02000	0.12002	102,850	9.65	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			558.93000	0.55893	549,070	9.36	0.00	0	75
R186	On	06/08/2015	Bond Future	8.01	Put			1,728.27000	1.72827	1,670,340	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,888.46000	1.88846	1,899,950	9.52	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			398.14000	0.39814	362,280	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			2,513.10000	2.51310	2,534,510	9.59	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			225.91000	0.22591	199,970	9.59	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			404.30000	0.40430	393,560	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			3,532.37000	3.53237	3,478,690	9.20	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			167.26000	0.16726	158,200	9.25	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			2,776.93000	2.77693	2,720,520	9.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.00	Call			427.62000	0.42762	416,950	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,786.73000	1.78673	1,728,710	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			451.90000	0.45190	441,320	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Call			33.42000	0.03342	29,690	9.15	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,338.62000	4.33862	4,287,540	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			78.99000	0.07899	72,660	9.20	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,212.19000	1.21219	1,217,170	9.15	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,207.11000	4.20711	4,165,490	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,581.45000	5.58145	5,609,940	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			768.38000	0.76838	750,270	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	7.73	Call			904.53000	0.90453	907,660	9.09	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,979.50000	4.97950	4,936,030	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			2,566.45000	2.56645	2,579,720	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,319.52000	2.31952	2,286,190	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,953.96000	2.95396	2,969,510	9.39	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,994.18000	1.99418	1,963,130	9.39	0.00	0	9,370
R186	On	05/11/2015	Bond Future	7.75	Call			947.92000	0.94792	951,300	9.10	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,855.87000	4.85587	4,812,650	9.10	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			2,403.27000	2.40327	2,415,580	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,475.09000	2.47509	2,440,800	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,484.37000	2.48437	2,497,150	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,396.67000	2.39667	2,362,850	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			6,491.43000	6.49143	6,523,350	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			556.82000	0.55682	542,140	9.69	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.25	Call			2,525.35000	2.52535	2,538,380	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,358.00000	2.35800	2,324,430	9.35	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.45	Call			3,418.27000	3.41827	3,436,430	9.44	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,673.42000	1.67342	1,644,980	9.44	0.00	0	6,248
R186	On	04/02/2016	Bond Future	7.49	Put			7,303.20000	7.30320	7,260,760	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			919.80000	0.91980	924,450	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,237.10000	7.23710	7,194,760	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			937.97000	0.93797	942,720	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,171.33000	7.17133	7,129,090	8.79	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			901.88000	0.90188	906,430	8.78	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,960.03000	3.96003	3,977,150	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,823.79000	3.82379	3,795,320	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,999.24000	3.99924	4,016,500	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,786.55000	3.78655	3,758,220	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,539.72000	1.53972	1,546,980	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,584.10000	7.58410	7,545,770	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,920.60000	3.92060	3,937,580	9.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.33	Put			3,860.87000	3.86087	3,832,260	9.19	0.00	0	0
Total R186 Option												0.00	0	54,049
Total For R186												0.00	0	94,882
R197	On	06/08/2015	Bond Future			291.91241	291.91241	291.66252	291.66252			0.00	0	929
R197	On	05/11/2015	Bond Future			296.45922	296.45922	296.20891	296.20891			0.00	0	0
Total R197 Future												0.00	0	929
R197	On	06/08/2015	Bond Future	287.99	Call			3,672.52000	3.67252	3,922,410		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			3,662.52000	3.66252	3,912,410		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			3,652.52000	3.65252	3,902,410		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			1,218.91000	1.21891	1,469,220		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			1,208.91000	1.20891	1,459,220		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			1,198.91000	1.19891	1,449,220		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	929
R202	On	06/08/2015	Bond Future			235.59645	235.59645	235.55698	235.55698			0.00	0	52,787
R202	On	05/11/2015	Bond Future			239.26603	239.26603	239.22864	239.22864			0.00	0	0
Total R202 Future												0.00	0	52,787
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			4,433.02000	4.43302	4,393,550		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			4,443.02000	4.44302	4,403,550		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			4,453.02000	4.45302	4,413,550		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			6,761.36000	6.76136	6,723,970		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			6,771.36000	6.77136	6,733,970		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			6,781.36000	6.78136	6,743,970		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,787
R2023	On	06/08/2015	Bond Future			8.03706	101.86597	8.04804	101.80533		7.23	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.11302	99.53028	8.12428	99.46988		7.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2016	Bond Future			8.17638	101.20952	8.18811	101.14847		7.15	0.00	0	0
Total R2023 Future												0.00	0	20,973
R2023	On	06/08/2015	Bond Future	8.24	Call			1,291.31000	1.29131	1,322,580	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			238.77000	0.23877	209,400	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,332.45000	1.33245	1,364,720	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			225.46000	0.22546	197,090	7.23	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			1,374.19000	1.37419	1,407,460	7.24	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			212.80000	0.21280	185,430	7.24	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,443.92000	5.44392	5,504,480	7.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			0.18000	0.00018	0,100	7.62	0.00	0	911
R2023	On	05/11/2015	Bond Future	8.00	Put			1,948.69000	1.94869	1,907,820	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,303.53000	1.30353	1,323,370	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,918.63000	1.91863	1,878,070	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,255.80000	1.25580	1,275,030	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,979.05000	1.97905	1,937,880	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,279.53000	1.27953	1,299,060	7.35	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,631.62000	1.63162	1,652,940	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,669.10000	2.66910	2,629,370	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,654.61000	1.65461	1,676,170	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,639.39000	2.63939	2,599,900	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,677.80000	1.67780	1,699,580	7.05	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,609.92000	2.60992	2,570,650	7.05	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	21,884
R203	On	06/08/2015	Bond Future			7.15623	105.44282	7.16271	105.43026		2.36	0.00	0	17,933
R203	On	05/11/2015	Bond Future			7.26891	102.92042	7.27559	102.90893		2.07	0.00	0	19
R203	On	04/02/2016	Bond Future			7.34702	104.65712	7.35456	104.64584		1.53	0.00	0	0
Total R203 Future												0.00	0	17,952
R203	On	06/08/2015	Bond Future	6.74	Call			12.85000	0.01285	11,790	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			836.59000	0.83659	822,970	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			14.07000	0.01407	12,950	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			818.22000	0.81822	804,540	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			15.35000	0.01535	14,180	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			799.92000	0.79992	786,190	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,303.97000	1.30397	1,316,050	2.45	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			1.77000	0.00177	1,290	2.45	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			8.47000	0.00847	8,460	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,215.44000	2.21544	2,203,940	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			7.76000	0.00776	7,750	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,250.11000	2.25011	2,238,610	1.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.00	Call			8.11000	0.00811	8,100	1.92	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,232.77000	2.23277	2,221,270	1.92	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			405.17000	0.40517	409,140	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			546.70000	0.54670	539,390	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			390.91000	0.39091	394,770	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			562.41000	0.56241	554,990	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			397.85000	0.39785	401,760	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			554.36000	0.55436	546,990	1.53	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,952
R2030	On	06/08/2015	Bond Future			8.59985	95.34369	8.60569	95.29754			0.00	0	7,281
R2030	On	05/11/2015	Bond Future			8.66369	96.82872	8.66956	96.78305			0.00	0	0
Total R2030 Future												0.00	0	7,281
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			7,198.21000	7.19821	7,152,060		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			7,110.79000	7.11079	7,064,640		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,023.47000	7.02347	6,977,320		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			1,411.16000	1.41116	1,365,490		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			1,331.80000	1.33180	1,286,130		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,252.53000	1.25253	1,206,860		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	7,281
R2032	On	06/08/2015	Bond Future			8.68488	99.21337	8.69069	99.16415			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.74931	96.60461	8.75515	96.55586			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.80355	98.23512	8.80953	98.18587			0.00	0	0
Total R2032 Future												0.00	0	1,579
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,634.78000	1.63478	1,585,560		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,548.05000	1.54805	1,498,830		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,721.62000	1.72162	1,672,400		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			6,615.20000	6.61520	6,566,450		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2015	Bond Future	8.01	Put			6,523.34000	6.52334	6,474,590		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,707.18000	6.70718	6,658,430		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			824.52000	0.82452	775,270		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			991.46000	0.99146	942,210		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			907.94000	0.90794	858,690		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	06/08/2015	Bond Future			8.81897	97.22195	8.82475	97.16804			0.00	0	42,638
R2037	On	05/11/2015	Bond Future			8.87941	98.73626	8.88523	98.68265			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.93182	96.14454	8.93777	96.09038			0.00	0	0
Total R2037 Future												0.00	0	42,638
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			795.31000	0.79531	741,400		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			700.94000	0.70094	647,030		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			606.71000	0.60671	552,800		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			8,825.36000	8.82536	8,771,750		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			8,719.98000	8.71998	8,666,370		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			8,614.77000	8.61477	8,561,160		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,732.42000	1.73242	1,678,260		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			1,638.93000	1.63893	1,584,770		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			1,826.04000	1.82604	1,771,880		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												0.00	0	42,638
R204	On	06/08/2015	Bond Future			7.47304	102.66151	7.47931	102.64301		3.60	0.00	0	15,357
R204	On	05/11/2015	Bond Future			7.57108	104.26056	7.57747	104.24300		3.43	0.00	0	28
R204	On	04/02/2016	Bond Future			7.64218	101.98290	7.64905	101.96542		2.98	0.00	0	0
Total R204 Future												0.00	0	15,385
R204	On	06/08/2015	Bond Future	7.74	Call			839.82000	0.83982	849,310	3.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.74	Put			74.12000	0.07412	65,110	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			864.25000	0.86425	874,110	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			69.32000	0.06932	60,680	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			888.93000	0.88893	899,150	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			64.78000	0.06478	56,500	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,701.38000	2.70138	2,719,830	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.14000	0.00014	0,090	3.83	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			15.48000	0.01548	15,430	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,717.25000	3.71725	3,699,640	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			14.26000	0.01426	14,200	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,773.51000	3.77351	3,755,890	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			14.86000	0.01486	14,800	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,745.37000	3.74537	3,727,750	3.20	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			716.20000	0.71620	721,730	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,070.77000	1.07077	1,058,820	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			693.16000	0.69316	698,550	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,098.85000	1.09885	1,086,760	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			704.62000	0.70462	710,080	2.93	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,084.75000	1.08475	1,072,730	2.93	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	16,084
R2044	On	06/08/2015	Bond Future			8.84813	99.26485	8.85889	99.15463			0.00	0	13,321
R2044	On	05/11/2015	Bond Future			8.90490	100.81101	8.91584	100.70025			0.00	0	0
R2044	On	04/02/2016	Bond Future			8.95410	98.12907	8.96531	98.01679			0.00	0	0
Total R2044 Future												0.00	0	13,321
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,229.42000	1.22942	1,119,200		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			1,125.02000	1.12502	1,014,800		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			1,020.80000	1.02080	910,580		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,031.21000	7.03121	6,920,450		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,258.77000	7.25877	7,148,010		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,144.88000	7.14488	7,034,120		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			246.51000	0.24651	358,790		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			346.06000	0.34606	458,340		0.00	0	0

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	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Call			445.43000	0.44543	557,710		0.00	0	0
R2044 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	13,321
R2048 On 06/08/2015 Bond Future			8.84295	102.92616	8.85368	102.81317			0.00	0	44,993
R2048 On 05/11/2015 Bond Future			8.90080	100.10093	8.91172	99.98731			0.00	0	0
R2048 On 04/02/2016 Bond Future			8.95168	101.78977	8.96286	101.67471			0.00	0	0
Total R2048 Future									0.00	0	44,993
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			1,208.70000	1.20870	1,095,710		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			1,101.34000	1.10134	988,350		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			994.18000	0.99418	881,190		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			10,463.28000	10.46328	10,349,660		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			10,339.57000	10.33957	10,225,950		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			10,216.11000	10.21611	10,102,490		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			278.34000	0.27834	393,400		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			380.55000	0.38055	495,610		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			482.57000	0.48257	597,630		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	44,993
R207 On 06/08/2015 Bond Future			7.68019	98.95478	7.68630	98.93244		4.76	0.00	0	46,035
R207 On 05/11/2015 Bond Future			7.76623	100.49607	7.77241	100.47460		4.56	0.00	0	1,404
R207 On 04/02/2016 Bond Future			7.83292	98.54958	7.83945	98.52810		4.19	0.00	0	0
R207 On 05/05/2016 Bond Future			7.89087	100.28073	7.89733	100.26067		4.19	0.00	0	0
Total R207 Future									0.00	0	47,439
R207 On 06/08/2015 Bond Future	7.75	Call			531.82000	0.53182	533,450	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			299.27000	0.29927	278,560	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			553.77000	0.55377	555,820	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			284.78000	0.28478	264,490	4.76	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			114.44000	0.11444	110,550	4.68	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			946.01000	0.94601	919,780	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.74	Call			510.36000	0.51036	511,580	4.76	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			314.28000	0.31428	293,160	4.76	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			938.82000	0.93882	944,700	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,051.48000	1.05148	1,035,890	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			956.16000	0.95616	962,160	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,034.04000	1.03404	1,018,570	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			973.47000	0.97347	979,580	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,016.59000	1.01659	1,001,230	4.56	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			495.57000	0.49557	498,360	4.47	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,693.81000	1.69381	1,675,130	4.47	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			580.08000	0.58008	583,470	4.49	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,531.92000	1.53192	1,513,840	4.49	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			710.72000	0.71072	715,580	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,868.29000	1.86829	1,851,670	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			723.11000	0.72311	728,050	4.12	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,847.32000	1.84732	1,830,780	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			735.63000	0.73563	740,640	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,826.50000	1.82650	1,810,030	4.12	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			473.63000	0.47363	476,950	4.06	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,368.50000	2.36850	2,350,340	4.06	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,431.04000	1.43104	1,438,340	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,578.10000	1.57810	1,565,340	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,446.63000	1.44663	1,453,990	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,562.60000	1.56260	1,549,900	4.22	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,014.84000	1.01484	1,020,330	4.14	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,068.84000	2.06884	2,054,270	4.14	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,415.54000	1.41554	1,422,770	4.21	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,593.71000	1.59371	1,580,880	4.21	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	47,686
R208	On	06/08/2015	Bond Future			7.81877	97.66257	7.82480	97.63630		5.86	0.00	0	37,517
R208	On	05/11/2015	Bond Future			7.89806	95.78493	7.90415	95.75942		5.87	0.00	0	0
R208	On	04/02/2016	Bond Future			7.95914	97.40133	7.96549	97.37577		5.49	0.00	0	0
Total R208 Future												0.00	0	37,517
R208	On	06/08/2015	Bond Future	8.00	Put			201.66000	0.20166	182,880	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			992.97000	0.99297	1,001,020	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			190.52000	0.19052	172,300	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,340.57000	4.34057	4,366,790	6.19	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.11000	0.00011	0,060	6.19	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			929.50000	0.92950	936,420	5.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	7.99	Put			213.31000	0.21331	193,960	5.86	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			961.00000	0.96100	968,490	5.86	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,558.99000	1.55899	1,538,790	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,534.77000	1.53477	1,514,690	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,770.24000	2.77024	2,786,010	6.02	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			394.93000	0.39493	385,190	6.02	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			892.87000	0.89287	898,050	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,583.46000	1.58346	1,563,130	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			910.64000	0.91064	915,950	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			928.64000	0.92864	934,070	5.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,178.68000	1.17868	1,185,700	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,009.95000	2.00995	1,991,410	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,144.13000	1.14413	1,150,960	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,056.77000	2.05677	2,038,040	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,161.33000	1.16133	1,168,250	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,033.27000	2.03327	2,014,630	5.41	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	39,915
R209	On	06/08/2015	Bond Future			8.74824	78.59814	8.75396	78.55390		14.46	0.00	0	28,380
R209	On	05/11/2015	Bond Future			8.80553	76.67531	8.81128	76.63135		15.05	0.00	0	32
R209	On	04/02/2016	Bond Future			8.85374	77.96941	8.85961	77.92498		14.99	0.00	0	0
Total R209 Future												0.00	0	28,412
R209	On	06/08/2015	Bond Future	8.71	Call			804.96000	0.80496	796,400	14.25	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			1,145.94000	1.14594	1,093,140	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Call			2,115.29000	2.11529	2,128,230	14.45	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			323.30000	0.32330	292,000	14.45	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,173.01000	2.17301	2,186,880	14.46	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			306.53000	0.30653	276,160	14.46	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,231.43000	2.23143	2,246,200	14.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			290.57000	0.29057	261,100	14.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			3,164.85000	3.16485	3,192,080	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			121.78000	0.12178	104,770	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,128.84000	8.12884	8,172,970	15.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.29000	0.00029	0,180	15.25	0.00	0	2,914
R209	On	05/11/2015	Bond Future	9.16	Call			3,987.28000	3.98728	4,006,610	15.15	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,391.74000	1.39174	1,367,110	15.15	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,427.24000	4.42724	4,448,690	15.21	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,183.81000	1.18381	1,161,300	15.21	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			446.97000	0.44697	447,110	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,136.55000	7.13655	7,092,730	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2015	Bond Future	8.00	Call			458.57000	0.45857	458,770	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,061.48000	7.06148	7,017,720	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			471.21000	0.47121	471,450	14.31	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,987.59000	6.98759	6,943,870	14.31	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,011.93000	3.01193	3,024,890	14.80	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,848.14000	3.84814	3,816,670	14.80	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,047.69000	3.04769	3,060,790	14.81	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,807.03000	3.80703	3,775,700	14.81	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,976.63000	2.97663	2,989,430	14.79	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,889.82000	3.88982	3,858,190	14.79	0.00	0	0
Total R209 Option												0.00	0	5,094
Total For R209												0.00	0	33,506
R210	On	06/08/2015	Bond Future			179.97672	179.97672	179.94727	179.94727			0.00	0	1,160
R210	On	05/11/2015	Bond Future			180.64887	180.64887	180.62118	180.62118			0.00	0	0
Total R210 Future												0.00	0	1,160
R210	On	06/08/2015	Bond Future	179.00	Call			947.27000	0.94727	976,720		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			937.27000	0.93727	966,720		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			957.27000	0.95727	986,720		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			1,368.82000	1.36882	1,341,130		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,378.82000	1.37882	1,351,130		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,388.82000	1.38882	1,361,130		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,160
R211	On	06/08/2015	Bond Future			134.38676	134.38676	134.36814	134.36814			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.47993	136.47993	136.46266	136.46266			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			621.86000	0.62186	603,240		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			631.86000	0.63186	613,240		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			641.86000	0.64186	623,240		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,472.66000	1.47266	1,489,930		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/11/2015	Bond Future	135.00	Call			1,462.66000	1.46266	1,479,930		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,452.66000	1.45266	1,469,930		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			140.35130	140.35130	140.32880	140.32880			0.00	0	1,045
R212	On	05/11/2015	Bond Future			142.53738	142.53738	142.51627	142.51627			0.00	0	0
Total R212 Future												0.00	0	1,045
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			661.20000	0.66120	638,700		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			671.20000	0.67120	648,700		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			681.20000	0.68120	658,700		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			3,473.73000	3.47373	3,452,620		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			3,483.73000	3.48373	3,462,620		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			3,493.73000	3.49373	3,472,620		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.62425	89.36412	8.63002	89.32007		12.36	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.68797	87.21329	8.69377	87.16964		12.83	0.00	0	0
R213	On	04/02/2016	Bond Future			8.74343	88.68468	8.74937	88.64059		12.71	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			500.78000	0.50078	489,890	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,578.63000	1.57863	1,523,690	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			526.46000	0.52646	515,730	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,526.70000	1.52670	1,471,920	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			553.10000	0.55310	542,570	12.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,475.83000	1.47583	1,421,250	12.21	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			295.45000	0.29545	295,200	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,912.84000	7.91284	7,868,940	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			303.78000	0.30378	303,560	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,836.50000	7.83650	7,792,630	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			312.85000	0.31285	312,650	12.19	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,761.01000	7.76101	7,717,160	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,282.30000	3.28230	3,296,730	12.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/02/2016	Bond Future	8.74	Put			3,351.87000	3.35187	3,322,210	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,319.75000	3.31975	3,334,330	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,315.08000	3.31508	3,285,570	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,357.14000	3.35714	3,371,890	12.72	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,278.32000	3.27832	3,248,980	12.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,330
R214	On	06/08/2015	Bond Future			8.77759	79.84964	8.78328	79.80298		15.21	0.00	0	21,886
R214	On	05/11/2015	Bond Future			8.83382	77.80361	8.83954	77.75722		15.80	0.00	0	487
R214	On	04/02/2016	Bond Future			8.88296	79.11635	8.88880	79.06945		15.78	0.00	0	4,320
Total R214 Future												0.00	0	26,693
R214	On	06/08/2015	Bond Future	8.74	Call			865.46000	0.86546	856,060	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,221.56000	1.22156	1,165,500	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			902.68000	0.90268	893,760	15.02	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,176.27000	1.17627	1,120,690	15.02	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			940.94000	0.94094	932,550	15.03	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,132.15000	1.13215	1,077,100	15.03	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			441.84000	0.44184	441,790	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,864.50000	7.86450	7,818,060	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			453.60000	0.45360	453,590	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,782.28000	7.78228	7,735,880	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			466.37000	0.46637	466,410	15.03	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,701.24000	7.70124	7,654,890	15.03	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,008.72000	1.00872	1,012,340	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,813.36000	8.81336	8,770,080	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,025.97000	1.02597	1,029,670	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,736.86000	8.73686	8,693,660	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,044.81000	1.04481	1,048,590	15.01	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,662.12000	8.66212	8,619,000	15.01	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	26,693
Total for Bond												0.00	0	507,980
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			492.58700	492.58700	492.36600	492.36600			0.00	0	471
GOVI On 05/11/2015 GOVI			500.33800	500.33800	500.11900	500.11900			0.00	0	28
GOVI On 04/02/2016 GOVI			508.77100	508.77100	508.55000	508.55000			0.00	0	0
Total GOVI Future									0.00	0	499
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			76,240.00000	7.62400	74,030,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			76,340.00000	7.63400	74,130,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			76,440.00000	7.64400	74,230,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			298,710.00000	29.87100	296,520,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			298,810.00000	29.88100	296,620,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/11/2015	GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.01	Put			298,910.00000	29.89100	296,720,000		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			34,400.00000	3.44000	32,190,000		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			34,500.00000	3.45000	32,290,000		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			34,600.00000	3.46000	32,390,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	499
Total for GOVI												0.00	0	499
AL37	On	06/08/2015	Index Future			459.56900	459.56900	459.46500	459.46500			0.00	0	26
AL37	On	05/11/2015	Index Future			466.80000	466.80000	466.70000	466.70000			0.00	0	0
Total AL37 Future												0.00	0	26
Total For AL37												0.00	0	26
AL7T	On	06/08/2015	Index Future			543.76000	543.76000	543.51500	543.51500			0.00	0	1
AL7T	On	05/11/2015	Index Future			552.31600	552.31600	552.07400	552.07400			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	06/08/2015	Index Future			496.22400	496.22400	495.99200	495.99200			0.00	0	507
ALBI	On	05/11/2015	Index Future			504.03100	504.03100	503.80200	503.80200			0.00	0	103
ALBI	On	04/02/2016	Index Future			512.52700	512.52700	512.29600	512.29600			0.00	0	0
Total ALBI Future												0.00	0	610
Total For ALBI												0.00	0	610
IGOV	On	06/08/2015	Index Future			229.39000	229.39000	229.31700	229.31700			0.00	0	1,068
IGOV	On	05/11/2015	Index Future			233.00000	233.00000	232.92800	232.92800			0.00	0	17
IGOV	On	04/02/2016	Index Future			236.92700	236.92700	236.85500	236.85500			0.00	0	0
Total IGOV Future												0.00	0	1,085
Total For IGOV												0.00	0	1,085
ILBI	On	06/08/2015	Index Future			622.14100	622.14100	621.94200	621.94200			0.00	0	159
ILBI	On	05/11/2015	Index Future			632.21800	632.21800	632.01900	632.01900			0.00	0	0
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	1,881
JIBAR F	On	19/08/2015	Jibar Future			6.29000	93.71000	6.31000	93.69000			0.00	0	0
JIBAR F	On	16/09/2015	Jibar Future			6.33000	93.67000	6.34000	93.66000			0.00	0	0
JIBAR F	On	21/10/2015	Jibar Future			6.46000	93.54000	6.46000	93.54000			0.00	0	0
JIBAR F	On	18/11/2015	Jibar Future			6.49000	93.51000	6.50000	93.50000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 15/12/2015		Jibar Future	6.61000	93.39000	6.60000	93.40000			0.00	0	0
JIBAR F On 17/02/2016		Jibar Future	6.73000	93.27000	6.72000	93.28000			0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	6.82000	93.18000	6.81000	93.19000			0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	6.99000	93.01000	6.97000	93.03000			0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.18000	92.82000	7.17000	92.83000			0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.46000	92.54000	7.45000	92.55000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.60000	92.40000	7.59000	92.41000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
Total for Derivatives :									0.00	0	512,360
AA02 On 28/03/2016		Spot Bond		100.46178		100.44325			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017		Spot Bond		100.63385		100.61295			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	9.11500	103.57452	9.12000	103.53408		9,115,000,000,000.00	1,000,000,000	1,000,000,000	
Total AA05 SPOT								9,115,000,000,000.00	1,000,000,000	1,000,000,000	
Total For AA05								9,115,000,000,000.00	1,000,000,000	1,000,000,000	
AA06 On 15/04/2021		Spot Bond		100.19035		100.16898			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021		Spot Bond	9.27000	103.52704	9.27500	103.47942			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	110.00300	10.00000	109.97400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022		Spot Bond		101.36010		101.33799			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023		Spot Bond		100.16632		100.14306			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			9.50500	98.03820	9.51000	97.99976			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	11.05012	100.00000	11.02335			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.88249	10.84000	101.85326			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.28444	100.00000	10.26408			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.19653		102.21953			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			8.73000	104.76501	8.73500	104.73246			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			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			2.24000	278.19137	2.25000	277.90389			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.08650		101.06742			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				100.98856		100.96779			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				100.80576		100.78396			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				100.82567		100.80332			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond				98.43819		98.41919			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.13485		100.11492			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				99.82551		99.80503			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				101.49021		101.46911			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				101.52878		101.50713			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.98000	177.89182	1.99000	177.73868			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	178.03029	2.17000	177.96936			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	190.36947	1.82000	190.30612			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			8.12625	82.14250	8.13125	82.11534			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			8.12625	82.14250	8.13125	82.11534			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.45000		100.40000			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				100.70147		100.67949			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40 On 29/09/2015 Spot Bond				99.73000		99.68000			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				98.84000		98.78000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.32000		98.27000			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				96.91000		96.86000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				97.26000		97.21000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.35762		100.33768			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.22661		100.20586			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				95.90000		95.85000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				95.19000		95.15000			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				94.90000		94.86000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				94.63000		94.60000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN55 On 27/06/2017 Spot Bond				100.49327		100.47329				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			6.83500	105.70094	6.84000	105.68057				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.17628		100.15398				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				92.89000		92.86000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				92.67000		92.64000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.55000	112.12110	2.55000	112.08148				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	165.68835	2.44000	165.63042				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			2.46000	215.92377	2.46000	215.84815				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				91.37000		91.37000				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			9.63000	93.08650	9.64000	93.01308				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN70 On 28/03/2017 Spot Bond				103.71000		103.73000			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				60.34000		60.21000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.64005		101.57665			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				99.21000		99.23000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				109.38500		109.36000			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	106.87371	9.63000	106.84624			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				102.88000		102.91000			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			9.55000	107.44516	9.55500	107.38192			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.97500	92.36135	8.98000	92.31863			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				97.56000		97.22000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN82 On 05/07/2016 Spot Bond				109.15000		109.14000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.64500	106.76703	9.65000	106.70403			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				93.04000		93.01000			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				100.94799		100.92598			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				99.84379		99.82151			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			8.28000	107.17996	8.28500	107.14435			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			9.45000	102.61781	9.45500	102.57023		9,450,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								9,450,000,000,000.00		1,000,000,000	500,000,000
Total For ABS11								9,450,000,000,000.00		1,000,000,000	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.24000	101.83808	9.24500	101.79400			0.00	0	30,000,000
Total ABS12 SPOT									0.00	0	30,000,000
Total For ABS12									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			9.68000	101.81509	9.68500	101.76442			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			9.15000	97.51046	9.15500	97.46780		91,500,000,000,000.00	10,000,000,000	4,410,000,000	
Total ABS6 SPOT								11,500,000,000,000.00	10,000,000,000	4,410,000,000	
Total For ABS6								11,500,000,000,000.00	10,000,000,000	4,410,000,000	
ABS7 On 11/09/2026 Spot Bond			9.74500	96.87241	9.75000	96.81530		28,455,400,000,000.00	2,920,000,000	1,460,000,000	
Total ABS7 SPOT								28,455,400,000,000.00	2,920,000,000	1,460,000,000	
Total For ABS7								28,455,400,000,000.00	2,920,000,000	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.55000	104.39913	7.55000	104.37810		967,910,000,000.00	128,200,000	264,100,000	
Total ABS9 SPOT								967,910,000,000.00	128,200,000	264,100,000	
Total For ABS9								967,910,000,000.00	128,200,000	264,100,000	
ABS12 On 07/12/2023 Spot Bond			2.05000	281.86441	2.06000	281.57407		61,500,000,000.00	30,000,000	30,000,000	
Total ABS12 SPOT								61,500,000,000.00	30,000,000	30,000,000	
Total For ABS12								61,500,000,000.00	30,000,000	30,000,000	
ABS13 On 31/01/2017 Spot Bond			1.30000	132.89011	1.30000	132.84770		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.05000	135.79107	2.05000	135.74496		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01048	100.00000	0.01045		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL02E On 15/09/2015 Spot Bond			10.99500	105.07249	11.00000	105.04057		0.00	0	0	
Total ACL028 SPOT								0.00	0	0	
Total For ACL028								0.00	0	0	
ACL02E On 20/08/2015 Spot Bond				101.80840		101.77990		0.00	0	0	
Total ACL029 SPOT								0.00	0	0	
Total For ACL029								0.00	0	0	
ACL02L On 20/03/2018 Spot Bond			100.00000	9.32834	100.00000	9.30574		0.00	0	0	
Total ACL02U SPOT								0.00	0	0	
Total For ACL02U								0.00	0	0	
ACL03C On 20/08/2015 Spot Bond				101.85258		101.82339		0.00	0	0	
Total ACL033 SPOT								0.00	0	0	
Total For ACL033								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036 On 20/08/2015 Spot Bond				102.47911		102.44007			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	55.60125	100.00000	55.46655			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				101.76421		101.73640			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.13099		75.23811			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	55.60125	100.00000	55.46655			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				98.84729		98.82741			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				100.76816		100.74409			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				100.83987		100.81354			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				100.73617		100.71310			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				100.75779		100.73404			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				100.76730		100.74325			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				99.85541		99.83136			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				99.85541		99.83136			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				99.85459		99.83040			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				99.85459		99.83040			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				99.85624		99.83231			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				97.21972		97.20106			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.62160		100.59925			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				100.74484		100.72150			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				100.76620		100.74218			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				100.77480		100.75050			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				100.75753		100.73378			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				100.71889		100.69636			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			9.45000	102.88118	9.45500	102.83699			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				91.49496		91.47490			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				191.87659		193.06760			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12 On 20/09/2021 Spot Bond				191.94801		193.13889			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				100.73607		100.71300			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13 On 20/09/2021 Spot Bond				101.65748		101.63504			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				101.16316		101.14091			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL13 On 20/09/2021 Spot Bond				101.65688		101.63447			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				100.53509		100.51228			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.21453		100.19136			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			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				100.96337		100.93971			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.63797		101.61744			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				100.73869		100.71554			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.55499		101.53359			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				100.72334		100.70067			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				100.69302		100.67131			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.47504	10.23000	103.44699			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				100.67731		100.65609			0.00	0	0
Total ACL162 SPOT									0.00	0	0
Total For ACL162									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				115.74936		115.79971			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			9.58000	101.59637	9.58500	101.55433				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				100.72066		100.69808				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	119.77141	1.75000	119.73176				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.69552		100.67344				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				100.71686		100.69411				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				100.67416		100.65276				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.77523		100.75151				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				101.99760		101.97702				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				100.66646		100.64530				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.51869		101.49725				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.71260		100.68999				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.70545		100.68334				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				100.74204		100.71878			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.75327		100.72966			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				100.75055		100.73127			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				100.93699		100.91753			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				100.75596		100.73226			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				100.75596		100.73226			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.78507		100.76016			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.69979		100.67758			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				100.79852		100.77349			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				102.24148		102.21893			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.78507		100.76016			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				98.62021		98.60071			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond				100.77067		100.74651			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				100.75099		100.72715			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				138.74768		139.63182			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				139.75214		140.64251			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.65705		100.63619			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.65106		100.63040			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.27751		101.25730			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				100.66731		100.64613			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				99.79939		99.77704			0.00	800,000,000	400,000,000
Total ACL213 SPOT									0.00	800,000,000	400,000,000
Total For ACL213									0.00	800,000,000	400,000,000
ACL214 On 20/09/2020 Spot Bond				100.69552		100.67344			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.65790		100.63702			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				100.65705		100.63619			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond				100.72831		100.70549			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				101.68830		101.66556			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				99.93102		99.90805			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				99.93217		99.90958			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.07081		101.04706			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				99.84927		99.82748			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				99.85424		99.83313			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.39276		101.36886			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	38.55012	100.00000	38.45673			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	13.97084	100.00000	13.93699			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A1 On 21/11/2015 Spot Bond				101.30063		101.27993			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF1B On 21/11/2014 Spot Bond				101.43057						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				101.51711						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.08471		100.01232				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.09278		100.01847				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.10352		100.02665				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.08073		100.06054				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			8.06500	100.67854	8.07000	100.65330				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.10294		100.07718				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.11911		100.08931				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.90511	100.00000	39.76971				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	10.26762	100.00000	10.23278				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.15000	101.30142	9.15500	101.26174			4,575,000,000,000.00		500,000,000	3,140,000,000
Total AIR01 SPOT									4,575,000,000,000.00		500,000,000	3,140,000,000
Total For AIR01									4,575,000,000,000.00		500,000,000	3,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.64500	113.62682	9.65000	113.56874			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			7.57000	106.00427	7.57000	105.98287			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			9.37000	100.67418	9.38000	100.59015			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.11722	100.00000	14.08598			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			10.01000	101.41950	10.01500	101.35437			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	169.78767	2.69000	169.72717			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.01265		100.99113			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.60656		100.58475			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.65187		100.62844			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				100.67492		100.65580			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				101.61076		101.58195			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN007 On 20/12/2016 Spot Bond				100.67128		100.65141				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				100.69301		100.67130				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				100.96859		100.93983				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.37937		101.36240				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				94.16000		94.24000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.12430		101.10737				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				114.16622		114.10718				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.71000	234.76287	2.71000	234.67910				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0

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 07/07/2017 Spot Bond				113.99016		113.92970				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.37047		99.34684				0.00	0	200,000,000
Total ASN028 SPOT										0.00	0	200,000,000
Total For ASN028										0.00	0	200,000,000
ASN03: On 14/08/2017 Spot Bond				113.19379		112.95217				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				114.07011		114.00138				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				101.63902		101.61640				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			2.72500	208.15340	2.72500	208.07901				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				100.61938		100.59971				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.61806		100.59739			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.22806		100.20718			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.17237		100.15058			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.04185		100.02084			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				99.91524		99.89393			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				99.87502		99.85398			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				98.49983		98.49836			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				100.01718		100.01734			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.06214		101.04098			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.80185		100.78130			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN069 On 07/02/2020 Spot Bond				100.84413		100.82222			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN070 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN072 On 30/06/2016 Spot Bond				100.77311		100.75584			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN073 On 20/07/2018 Spot Bond				94.85941		94.62449			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN074 On 02/07/2016 Spot Bond				100.42626		100.40682			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	38.13184	100.00000	38.04745			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	22.04265	100.00000	21.98925			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	22.13668	100.00000	22.08304			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	21.71358	100.00000	21.66098			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	30.46268	100.00000	30.38889			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN49U On 19/09/2016 Spot Bond			100.00000	41.01985	100.00000	40.92047			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	16.94497	100.00000	16.90392			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN55I On 29/12/2016 Spot Bond			100.00000	40.28691	100.00000	40.18931			0.00	0	0
Total ASN55U SPOT									0.00	0	0
Total For ASN55U									0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	58.26768	100.00000	58.12653			0.00	0	0
Total ASN56U SPOT									0.00	0	0
Total For ASN56U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.05992	100.00000	1.05570			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.84346		100.82338			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				100.60567		100.58644			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				100.89380		100.87325			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			9.15000	104.78977	9.15500	104.75043			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.70289		100.68209			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				99.98984		99.97143			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				100.89946		100.87841			0.00	0	400,000,000
Total BAW17 SPOT									0.00	0	400,000,000
Total For BAW17									0.00	0	400,000,000
BAW18 On 05/12/2020 Spot Bond				101.27116		101.24969			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			9.65000	100.88770	9.65500	100.84119		1,354,860,000,000.00		140,400,000	1,570,200,000
Total BAW19 SPOT								1,354,860,000,000.00		140,400,000	1,570,200,000
Total For BAW19								1,354,860,000,000.00		140,400,000	1,570,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2 On 02/10/2015 Spot Bond			6.82500	104.46761	6.83000	104.44734			0.00	0	0
Total BAW2 SPOT									0.00	0	0
Total For BAW2									0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	81.59645	100.00000	81.41593			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			9.80000	100.62613	9.80500	100.57627			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.72100		102.69937			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.88000	105.11277	8.88500	105.07790			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			10.87654	101.52682	10.87928	101.49579			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			10.75463	100.82981	10.75763	100.80018			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			10.83862	100.85411	10.84162	100.82402			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.71720		100.68712			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			10.91458	100.83981	10.91665	100.80961			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.76867	100.78813	11.75755	100.77949			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.73335		100.70259			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10 On 31/12/2015 Spot Bond				100.73335		100.70259			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.73342		100.70266			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			11.12654	100.66432	11.12928	100.63289			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.04483	100.92095	11.05023	100.88879			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			10.75463	100.82981	10.75763	100.80018			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.00500	11.06000	100.97481			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			10.19085	100.80102	10.18325	100.77830			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.47295		101.44536			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.67990		100.65121			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.67990		100.65121			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				99.99590		99.99590			0.00	0	0
Total BAYA22 SPOT									0.00	0	0
Total For BAYA22									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.09675	104.22856	7.11072	104.19354			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On 30/06/2017 Spot Bond			11.65500	99.74943	11.66000	99.70977			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.70845		99.70845			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			11.58000	98.07696	11.58500	98.03715			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				99.99590		99.99590			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				100.63674		100.61004			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	100.60010	9.28000	100.57502			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				100.67041		100.64213			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			11.45000	97.85920	11.45500	97.81940			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.65142		100.62393			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				100.66725		100.63910			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				100.66725		100.63910			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		99.90330			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA37 On 31/03/2016 Spot Bond				100.64382		100.61665				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				100.68470		100.65597				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.68470		100.65597				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.64508		100.61786				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.66250		100.63472				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.68480		100.65607				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.53993		100.51729				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.55615		100.53267				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			13.87654	101.71295	13.87928	101.67377				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			15.16442	101.24265	15.15455	101.21406				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			14.05570	101.07616	14.04443	101.04789				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB05 On 30/06/2019 Spot Bond				100.87171		100.83490				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.87171		100.83490				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				100.87171		100.83490				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.90294		100.86482				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.76191		100.72976				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	36.89875	100.00000	36.82874				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	19.81026	100.00000	19.76227				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.02957	100.00000	17.98588				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.12936	100.00000	11.10240				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.12936	100.00000	11.10240				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	13.45593	100.00000	13.42333				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	11.65933	100.00000	11.63109				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ04 On 21/04/2017 Spot Bond				100.00814		100.03557				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.33942		100.31942				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.17248		100.15329				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.65249	100.00000	9.62911				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.65249	100.00000	9.62911				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total BCP94U SPOT										0.00	0	0
Total For BCP94U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.95000	184.23740	1.96000	184.11543				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			8.16500	161.75489	8.17000	161.62036				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			8.16500	162.11779	8.17000	161.98396				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			8.55000	98.83323	8.55500	98.77314				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.25000	99.61230	8.25500	99.57879			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.61020			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.01183		100.03799			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.48794		100.51499			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.01712		100.04146			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.02117		100.04412			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.03223		100.05125			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	51.57391	100.00000	51.44897			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				101.77991		101.75984			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				101.81478		101.79428			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond				101.82640		101.80577			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				101.96585		101.94354			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				102.15175		102.12721			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	40.36178	100.00000	40.26293			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	40.36178	100.00000	40.26293			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				100.84416		100.82252			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				100.86001		100.83795			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			8.38000	103.74680	8.38500	103.71607			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				100.90752		100.88424			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				100.99179		100.96632			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	23.05214	100.00000	22.99630			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YI On 15/03/2017 Spot Bond			100.00000	23.05214	100.00000	22.99630			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				102.75201		102.72608			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.20000	100.68556	11.20500	100.63908			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				102.09972		102.07281			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			11.09000	101.05678	11.09500	101.00977			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				103.54205		103.52110			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	76.60715	100.00000	76.45752			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.12312		101.10271			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.15869		100.13789			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			8.76000	100.88041	8.76500	100.84039		38,544,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								38,544,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								38,544,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC46 On 13/10/2015 Spot Bond				100.20213		100.18372			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				98.65546		98.67292			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0

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 21/11/2015 Spot Bond				101.17881		101.16064			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.36163		101.34056			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.16535		101.14680			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.22260		101.20313			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.32664		101.30551			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.75908		101.73098			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				102.47326		102.43447			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				99.93277		99.91019			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				99.93084		99.90759			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				100.86921		100.84398			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				100.93938		100.91211			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				101.02112		100.99177			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				98.31794		98.29882			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				97.67768		97.65880			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC039 On 21/07/2015 Spot Bond				100.00000	0.00000	100.00000			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				99.94754		99.93005			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				99.93052		99.91315			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				98.61178		98.62935			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				99.64794		99.63034			0.00	0	0
Total BTC045 SPOT									0.00	0	0
Total For BTC045									0.00	0	0
BTC046 On 24/08/2015 Spot Bond				99.45508		99.43750			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC047 On 21/08/2015 Spot Bond				99.50637		99.48874			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				99.25491		99.23717			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				99.20192		99.18419			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC05 On 11/09/2015 Spot Bond				98.83529		98.82471				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC05 On 07/10/2015 Spot Bond				98.67461		98.65694				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC05 On 14/01/2016 Spot Bond				100.31213		100.29371				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05 On 21/10/2015 Spot Bond				98.42860		98.41094				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC05 On 19/10/2015 Spot Bond				98.46309		98.44543				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC05 On 19/01/2016 Spot Bond				100.16861		100.14987				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC05 On 14/10/2015 Spot Bond				98.54886	100.00000	81.47321				0.00	20,000,000,000	20,000,000,000
Total BTC058 SPOT										0.00	20,000,000,000	20,000,000,000
Total For BTC058										0.00	20,000,000,000	20,000,000,000
BUS01 On 30/09/2016 Spot Bond			100.00000	38.11702	100.00000	38.02468				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.55317		100.53097				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.57334		100.55033				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.76619		100.74516				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.44142		101.41907				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYA49L On 30/06/2018 Spot Bond			100.00000	18.89836	100.00000	18.85257			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			9.58000	108.44361	9.58500	108.40992			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				103.73083		103.70816			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			7.93000	104.16835	7.93500	104.14252			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			12.65000	100.93194	12.65500	100.88598			0.00	0	100,000,000
Total CBL12 SPOT									0.00	0	100,000,000
Total For CBL12									0.00	0	100,000,000
CBL13 On 01/02/2019 Spot Bond				99.54293		99.51230			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.95000	101.65018	12.95500	101.60149			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			9.03000	102.36811	9.03500	102.33528			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.55867		98.52782			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.95000	98.73837	12.95500	98.68924			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				101.95114		101.93182			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				94.87351		94.84121			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL21 On 06/05/2016 Spot Bond				101.50785		101.48675			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			10.60000	94.07191	10.60500	94.02799			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.58241		101.55834			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			10.07000	114.46207	10.07500	114.40213			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			10.10000	110.05779	10.10500	109.99759		40,400,000,000,000.00	4,000,000,000	1,002,000,000	
Total CCT02 SPOT								10,400,000,000,000.00	4,000,000,000	1,002,000,000	
Total For CCT02								10,400,000,000,000.00	4,000,000,000	1,002,000,000	
CCT03 On 15/03/2025 Spot Bond			9.99500	111.05022	10.00000	110.98882			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.44322		101.41179			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			11.78000	103.99557	11.78500	103.96001			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.73172		100.70234			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.81209		103.78369			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.13350	10.00000	111.10440			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.38827		100.40780			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR16 On 22/09/2017 Spot Bond				100.83908		100.81273			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				99.99965		99.97447			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	11.16496	100.00000	11.12971			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.32874	100.00000	19.28191			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	19.92202	100.00000	19.85982			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.29723		101.27288			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.58835		100.56368			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.61063		100.58502			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.63656		100.60986			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				102.41565		102.37761				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				102.39096		102.35331				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				102.52141		102.48170				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				100.73619		100.71312				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				101.10592		101.08602				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.61833	10.11000	100.59136				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.38853		100.36692				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	125.31277	2.76000	125.26779				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	125.32101	3.14000	125.27478			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	103.25938	8.25000	103.23670			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			2.75000	127.29825	2.75000	127.25273			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	124.56059	2.40000	124.51722			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				101.02440		100.99225			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.64000	102.12142	8.64000	102.09782			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.08610		100.06456			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.08748		100.01502			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.69000	102.16911	8.69000	102.14536			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.69000	102.16911	8.69000	102.14536			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.74000	100.97378	8.74000	100.95018			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.75349		100.72988			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				100.82782		100.80187				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				101.49400		101.47284				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.33459		101.31252				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	103.85908	9.35000	103.83286				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	103.85908	9.35000	103.83286				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				101.31437		101.29340				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.01801		100.99657				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.39253		101.37168				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25(On 26/03/2017 Spot Bond				101.39253		101.37168			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				101.39253		101.37168			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.94383		100.92213			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26(On 26/03/2019 Spot Bond			9.38000	103.94464	9.38500	103.90341			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.48833		100.46741			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26(On 20/06/2017 Spot Bond				104.15981		104.13770			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.96454		100.94317			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.96039		100.93915			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.02083		100.99916			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27(On 22/05/2017 Spot Bond				101.33232		101.31134			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27(On 25/05/2017 Spot Bond				101.50267		101.47775			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				101.15952		101.13810			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN28(On 07/06/2017 Spot Bond				101.79017		101.76932				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				100.66560		100.64447				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				101.92641		101.90489				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				101.55708		101.53556				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.87521		100.85025				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.70102		100.67582				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				102.54241		102.52004				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.47234		100.44724				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.69348		100.66855				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.50190		100.47670				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.80277		100.77760				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				100.47240		100.44730				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				100.89301		100.86849				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				100.58160		100.55706				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				143.82302		143.82302				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				101.86407		101.84042				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				143.78958		143.78958				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				143.27482		143.27482				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				143.71475		143.71475				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				141.05494		141.05494				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				141.98719		141.98719				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				101.70988		101.68527				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			10.91000	95.03151	10.92000	94.95679				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										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			11.43000	96.57196	11.44000	96.49494			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				100.55615		100.53267			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				100.79528		100.77005			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.67137		101.64732			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97765			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				99.82850		99.80404			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.01021	8.80500	101.98633			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				100.69979		100.67758			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97744			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				138.46921		138.46921			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				100.74417		100.72055			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				100.79358		100.76840			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				100.77085		100.74669				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.06415		101.03075				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				82.06751		82.01009				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				100.84000		100.81366				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.55615		100.53267				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/09/2015 Spot Bond				124.30900		124.30900				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				125.00513		125.00513				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				99.90860		99.88577				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.91840		100.88926				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.55933		100.53572				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				101.05770		101.02450				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.87428		100.84686				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

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				100.67560		100.65444			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				100.76974		100.74531			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				99.90947		99.88687			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				101.61778		101.59600			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.54340		100.52047			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				99.92118		99.90135			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN353 On 28/05/2019 Spot Bond				101.23012		101.20872			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
CLN355 On 30/04/2018 Spot Bond				99.86443		99.84187			0.00	0	0
Total CLN355 SPOT									0.00	0	0
Total For CLN355									0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97779			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.63823		100.61796			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.09000	106.19887	10.10000	106.11261			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				100.71492		100.69252			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				102.09430		102.06711			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			12.23000	108.34064	12.24000	108.25174			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				102.18027		102.15194			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			12.26000	108.20040	12.27000	108.11384			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.23553	10.02000	105.20711			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				102.18027		102.15194			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				99.92930		99.90575			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				100.84460		100.81780			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				100.70408		100.68202			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				100.71879		100.69626			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				100.71893		100.69641			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				100.57970		100.55523				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			9.60000	104.55852	9.60500	104.51025				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				100.68466		100.65594				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				100.77229		100.74779				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.57000	103.47117	10.57000	103.44221				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.73442	11.00000	103.70424				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.00000				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				100.80503		100.77979				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.03811		100.01898				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			12.02000	104.16458	12.03000	104.07687				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				100.85989		100.83260				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				100.71866		100.69614				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				99.92952		99.90602			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				100.76644		100.74242			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.49112		100.46970			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				100.66260		100.64185			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				100.66560		100.64447			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				90.46436		90.46436			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				100.70406		100.68171			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				101.08272		101.06156			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.76377		100.73953			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				100.97173		100.94088			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				101.60972		101.58658			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				101.60009		101.57708			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				100.70406		100.68171			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				100.79358		100.76840			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.53343		100.51107			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.51789		100.49603			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				101.45806		101.43006			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				100.62280		100.60304			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				100.70833		100.68585			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN408 On 25/07/2016 Spot Bond				99.94940		99.93254			0.00	0	0
Total CLN408 SPOT									0.00	0	0
Total For CLN408									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.28452		100.25859			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.34616		100.32135			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	42.19907	7.01000	42.19124			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				171.80022		171.94910			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.55000	149.21509	8.55500	149.14983			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			8.16500	161.75489	8.17000	161.62036			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			8.16500	162.11779	8.17000	161.98396			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				98.31518		98.29604			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				98.30078		98.28147			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.32688		100.30330			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.67034		100.64749			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				100.76211		100.73822			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				100.71369		100.69133			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07 On 20/06/2017 Spot Bond				100.72326		100.70060			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.32038		100.29742			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				100.71260		100.68999			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	99.97765			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.64934		100.62874			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.70161		100.67964			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.69729		100.67544			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.70156		100.67958			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.71260		100.68999			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.44068		101.41637			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.21766		100.19325			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			8.82000	106.06312	8.82000	106.03804		1,763,999,118,000.00		199,999,900	199,999,900
Total COJ02 SPOT								1,763,999,118,000.00		199,999,900	199,999,900
Total For COJ02								1,763,999,118,000.00		199,999,900	199,999,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			8.70500	101.92050	8.71000	101.88425			14,450,300,000,000.00	1,660,000,000	846,100,000
Total COJ04 SPOT									14,450,300,000,000.00	1,660,000,000	846,100,000
Total For COJ04									14,450,300,000,000.00	1,660,000,000	846,100,000
COJ05 On 05/06/2023 Spot Bond			10.24000	112.04581	10.24500	111.98683			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			7.28500	102.58206	7.29000	102.56024			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.81000	107.71517	9.81500	107.66522			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			9.87000	103.03440	9.88000	102.94833			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			10.24000	96.84337	10.25000	96.76660			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.89500	98.36931	10.90000	98.30801			43,580,000,000,000.00	4,000,000,000	1,000,000,000
Total COT02 SPOT									13,580,000,000,000.00	4,000,000,000	1,000,000,000
Total For COT02									13,580,000,000,000.00	4,000,000,000	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.89500	91.43478	10.90000	91.37655			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.23924		101.21767			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				99.82019		99.80181			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	10.91688	100.00000	10.89042			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.24486		101.22429			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.66021		100.63888				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.22348		101.20198				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				103.01507		102.99562				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				101.80723		101.78759				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	10.14371	100.00000	10.11914				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	12.54872	100.00000	12.51832				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			11.57500	97.68335	11.58000	97.62818				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.61748	100.00000	17.57481				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	9.55736	100.00000	9.53421				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	18.33756	100.00000	18.29313				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG43 On 28/01/2016 Spot Bond				99.95504		99.93750				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG44 On 29/09/2017 Spot Bond			7.90500	100.10820	7.91000	100.07737				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG5 On 20/11/2015 Spot Bond				101.24208		101.22260			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				101.16322		101.14403			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				100.99212		100.97281			0.00	0	0
Total DENG57 SPOT									0.00	0	0
Total For DENG57									0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	98.38084	100.00000	98.12330			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				100.94928		100.92825			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.34254		100.31962			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				103.36134		103.34157			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				101.67713		101.65704			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				100.91671		100.88762			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.96465			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				100.79783		100.77252			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				54.84041		54.79370			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			9.37000	99.35701	9.37500	99.31007				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			7.54000	107.90606	7.54000	107.88424				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.11000	105.59321	9.11500	105.54882				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			9.52000	106.59681	9.53000	106.51533				0.00	0	1,050,000,000
Total DV23 SPOT										0.00	0	1,050,000,000
Total For DV23										0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.50000	105.25947	9.51000	105.17432				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			9.56000	108.39610	9.56500	108.32947				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.72458		100.70571				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC008 On 20/11/2015 Spot Bond				101.23678		101.21740				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				100.79926		100.78038				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				100.84186		100.82234				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				99.94334		99.92445				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.53459		100.51525				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF16 On 19/11/2016 Spot Bond				101.34974		101.33033			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.30544		100.28560			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00145		99.98079			0.00	0	300,000,000
Total DVF18 SPOT									0.00	0	300,000,000
Total For DVF18									0.00	0	300,000,000
E170 On 01/08/2020 Spot Bond			8.22000	121.08025	8.22500	121.03040		39,456,000,000,000.00	4,800,000,000	2,400,000,000	
Total E170 SPOT								19,456,000,000,000.00	4,800,000,000	2,400,000,000	
Total For E170								19,456,000,000,000.00	4,800,000,000	2,400,000,000	
EDC01 On 04/04/2016 Spot Bond				95.72644		95.67472			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.42500	99.52060	2.42500	99.48577			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.18000	125.17340	2.18000	125.13056		21,800,000,000.00	10,000,000	6,506,600,000	
Total EL28 SPOT								21,800,000,000.00	10,000,000	6,506,600,000	
Total For EL28								21,800,000,000.00	10,000,000	6,506,600,000	
EL29 On 19/11/2029 Spot Bond			2.18000	112.65520	2.18000	112.61666			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.10000	113.47796	2.10000	113.43926			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			2.31000	103.42285	2.31000	103.38704			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.40500	99.95324	2.40500	99.91831			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			9.65000	103.43567	9.65500	103.38880			0.00	0	5,700,000
Total EMM01 SPOT									0.00	0	5,700,000
Total For EMM01									0.00	0	5,700,000
EMM02 On 11/03/2021 Spot Bond			9.55000	108.91582	9.55500	108.86612			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.94500	102.78758	9.95000	102.73151			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			10.19500	97.26691	10.20000	97.16654		2,039,000,000,000.00	200,000,000	100,000,000	
Total EMM04 SPOT								2,039,000,000,000.00	200,000,000	100,000,000	
Total For EMM04								2,039,000,000,000.00	200,000,000	100,000,000	
EMM05 On 17/04/2029 Spot Bond			10.33500	104.24872	10.34000	104.19717			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			10.04500	101.61344	10.05000	101.56745			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF001 On 19/08/2015 Spot Bond				101.37498		101.35394			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				99.26154		99.24061			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				100.86277		100.84223			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				101.69110		101.67009			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF005 On 06/11/2016 Spot Bond				101.62631		101.60614				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				101.54016		101.52110				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				102.95670		102.93712				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.21068		101.19071				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.24452		101.21819				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.00789		98.98382				0.00	1,000,000,000	1,000,000,000
Total EQS05 SPOT										0.00	1,000,000,000	1,000,000,000
Total For EQS05										0.00	1,000,000,000	1,000,000,000
EQS06 On 09/04/2018 Spot Bond				99.22967		99.20447				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			10.23000	98.83246	10.23500	98.79418				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08A On 04/10/2018 Spot Bond				97.42801		97.40306				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				98.94081		98.91288				0.00	0	179,000,000
Total EQS09 SPOT										0.00	0	179,000,000
Total For EQS09										0.00	0	179,000,000
ERS3B3 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
ERS3B4 On 17/11/2025 Spot Bond				101.47330		101.45098				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				101.56450		101.54080			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				101.44245		101.42243			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			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				101.33593		101.31561			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				101.39047		101.36930			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.32503		101.30486			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				101.37048		101.34962			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				101.34570		101.32529			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				101.32744		101.30731			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.25000	103.22103	6.30000	103.19814		156,875,000,000,000.00	25,100,000,000	350,000,000	
Total ES15 SPOT								156,875,000,000,000.00	25,100,000,000	350,000,000	
Total For ES15								156,875,000,000,000.00	25,100,000,000	350,000,000	
ES18 On 20/04/2018 Spot Bond			8.06500	105.24048	8.07000	105.20544		629,070,000,000,000.00	78,000,000,000	13,109,200,000	
Total ES18 SPOT								629,070,000,000,000.00	78,000,000,000	13,109,200,000	
Total For ES18								629,070,000,000,000.00	78,000,000,000	13,109,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.75500	106.71676	8.76500	106.63502			200,314,400,000,000.00	22,880,000,000	52,684,124,400
Total ES23 SPOT									10,314,400,000,000.00	22,880,000,000	52,684,124,400
Total For ES23									10,314,400,000,000.00	22,880,000,000	52,684,124,400
ES26 On 02/04/2026 Spot Bond			8.99500	94.64295	9.00000	94.58808			381,208,100,000,000.00	42,380,000,000	10,317,500,000
Total ES26 SPOT									11,208,100,000,000.00	42,380,000,000	10,317,500,000
Total For ES26									11,208,100,000,000.00	42,380,000,000	10,317,500,000
ES33 On 15/09/2033 Spot Bond			9.68500	84.14687	9.69000	84.08894			633,351,500,000,000.00	271,900,000,000	128,690,000,000
Total ES33 SPOT									13,351,500,000,000.00	271,900,000,000	128,690,000,000
Total For ES33									13,351,500,000,000.00	271,900,000,000	128,690,000,000
ES42 On 25/04/2042 Spot Bond			9.75500	90.20601	9.76000	90.14009			339,864,200,000,000.00	34,840,000,000	86,480,000,000
Total ES42 SPOT									19,864,200,000,000.00	34,840,000,000	86,480,000,000
Total For ES42									19,864,200,000,000.00	34,840,000,000	86,480,000,000
EXX01 On 19/05/2017 Spot Bond				100.34193		100.31827			0.00	240,000,000	120,000,000
Total EXX01 SPOT									0.00	240,000,000	120,000,000
Total For EXX01									0.00	240,000,000	120,000,000
EXX02 On 19/05/2019 Spot Bond				98.47465		98.44998			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				101.28585		101.26460			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.14656		100.12506			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.59898		100.57745			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.37925		101.35790			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				101.25302		101.23367			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				101.02271		101.00320			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				102.05253		102.03299			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				101.31340		101.29541			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				100.83229		100.81247			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				100.78230		100.76340			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.57486	100.00000	12.54439			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.23874	100.00000	12.20909			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				100.82293		100.80183			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				99.88369		99.85957			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				100.91789		100.89434			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				100.98114		100.95594			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			9.55000	97.75604	9.55500	97.71712			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				100.83279		100.81394			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				100.83272		100.81387				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				99.93788		99.91705				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				102.99014		102.96741				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.20191		101.17890				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.22166		101.19826				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			10.30000	100.09993	10.30500	100.05103				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.22011		101.19364				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.42677		100.40000				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.43274		100.40557				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.40000	105.55626	10.40500	105.51256				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.95906		101.93465				0.00	1,000,000,000	500,000,000
Total FRBC22 SPOT										0.00	1,000,000,000	500,000,000
Total For FRBC22										0.00	1,000,000,000	500,000,000
FRBI22 On 31/01/2022 Spot Bond			2.05000	135.79107	2.05000	135.74496				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			2.08000	281.28064	2.09000	280.99075				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.26500	114.90222	2.26500	114.86251				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	155.93963	3.01000	155.88269				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			3.22000	194.53474	3.22000	194.46263				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			7.10500	105.65993	7.11000	105.63880				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			7.59100	67.04042	7.59200	67.02317				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			9.40000	42.64031	9.40000	42.63016				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.64000	41.28015	9.64000	41.27003				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.42991		101.40136				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				100.84864		100.82203				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				100.73624		100.71317				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				100.80716		100.78186				0.00	1,500,000,000	1,500,000,000
Total FRC113 SPOT										0.00	1,500,000,000	1,500,000,000
Total For FRC113										0.00	1,500,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.78507		100.76016			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				100.74843		100.72468			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				100.93157		100.90392			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				100.77229		100.74779			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128 On 20/09/2017 Spot Bond				100.82080		100.79476			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				101.00975		100.97769			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.98017		100.94906			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 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
FRC137 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
FRC138 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
FRC139 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

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 FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	22.61922	100.09221	22.56438				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				100.70150		100.67923				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				109.39525		109.56628				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				100.94338		100.91379				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				101.41823		101.37654				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				100.78977		100.76501				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				100.79845		100.77342				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				100.73013		100.70726				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.73394		100.71064				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				100.95904		100.92860				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.72114		100.69825				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.45019	13.22500	66.42670				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				100.68013		100.65855				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				100.68099		100.65938				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.01270		100.98093				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				100.71174		100.68916				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.49500	103.42426	3.49500	103.38507				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				100.74246		100.71890				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				100.74246		100.71890				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				103.52989		103.50550				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0

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 30/06/2017 Spot Bond				100.55615		100.53267			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				98.75837		98.73524			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.69979		100.67758			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				100.68355		100.66186			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				102.07281		102.04589			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				100.79953		100.77417			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				101.58270		101.56086			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				102.05130		102.02468			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				99.92429		99.89908			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				100.91671		100.88762			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				100.72710		100.70403			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				100.93828		100.90884			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18(On 20/03/2016 Spot Bond				100.67586		100.65442				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				100.73394		100.71064				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.73394		100.71064				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.78642		100.76629				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.46686		100.44557				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.49184		100.46940				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.51200		100.49221				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19(On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.32674		100.30627				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19(On 20/06/2024 Spot Bond				100.77485		100.75026				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.30737		100.28680				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.49351		100.47371				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC198 On 10/04/2016 Spot Bond				100.28472		100.26416			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				100.28548		100.26486			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.15591		100.13306			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.14188		100.12105			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.15591		100.13306			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.14131		100.12056			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC204 On 06/05/2017 Spot Bond				101.80968		101.78715			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	101.87552	8.75000	101.85156			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.67968		100.65774			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.26384	100.00000	10.23897			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.40917	100.00000	9.38638			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				95.66176		95.63124			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond			100.00000	11.79513	100.00000	11.76656			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.75951		100.73541			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	25.14568	100.00000	25.08409			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				101.73404		101.71213			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	9.96217	100.00000	9.93803			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	24.19879	100.00000	24.14018			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				101.73400		101.71210			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	24.16741	100.00000	24.10887			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				101.72974		101.70789			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				101.64243		101.62171			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				101.81031		101.78848			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				101.69955		101.67910			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.86000	129.40370	2.86000	129.35690		55,238,040,000.00		19,314,000	19,314,000
Total FRC221 SPOT								55,238,040,000.00		19,314,000	19,314,000

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 FRC221										55,238,040,000.00	19,314,000	19,314,000
FRC22: On 10/11/2016 Spot Bond				101.52891		101.50835				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				101.50871		101.48843				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.50871		101.48843				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.45449		101.43152				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				100.89352		100.87328				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				100.75209		100.73177				0.00	1,600,000,000	800,000,000
Total FRC228 SPOT										0.00	1,600,000,000	800,000,000
Total For FRC228										0.00	1,600,000,000	800,000,000
FRC22: On 30/03/2017 Spot Bond				100.62082		100.59480				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				100.77229		100.74779				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				100.60412		100.58303				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.17964		100.15965				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.78804		100.76334				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.02940		101.00604				0.00	0	0
Total FRC46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				99.91483		99.89339				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			3.39000	127.19971	3.39000	127.15185				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.80186		100.77673				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				100.80964		100.78426				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.44000	126.83011	3.44000	126.78222				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.42000	126.97780	3.42000	126.92993				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.62000	131.93985	2.62000	131.89298				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.69000	141.19140	2.69000	141.14106				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				99.90381		99.87964				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				100.70157		100.67959				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				100.79672		100.77174				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				100.92447		100.89548				0.00	0	0
Total FRC86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.89170		100.86373				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				100.75354		100.72963				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.75270		100.72880				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				100.75997		100.74053				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	13.11584	100.00000	13.08406				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	58.22353	100.00000	58.08248				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	28.51231	100.00000	28.44324				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	40.25440	100.00000	40.12872				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.77254	100.00000	11.74402				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.57999		100.60848				0.00	0	5,000,000,000
Total FRJ16 SPOT										0.00	0	5,000,000,000
Total For FRJ16										0.00	0	5,000,000,000
FRJ17 On 04/04/2017 Spot Bond				101.12176		101.08601				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.22296		102.20311				0.00	0	0
Total FRJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				99.86236		99.84164				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				98.56991		98.54923				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				98.72922		98.70831				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				101.47782		101.45548				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			2.18800	103.98760	2.18800	103.95199				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.52500	112.02287	2.52500	111.98337				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				100.00943		100.03635				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	100.02785	10.38000	100.00000				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	100.02785	10.38000	100.00000				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				100.73610		100.71114				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.66500	109.32754	2.66500	109.28856				0.00	0	0
Total FRS108 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.66000	210.02732	2.66000	209.95264				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.63500	109.89852	2.63500	109.85943				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.69000	209.15988	2.69000	209.08533				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				102.28578		102.25848				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.35000	114.06478	2.35000	114.02510				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.72500	108.19620	2.72500	108.15745				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				53.23200		53.26500				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS116 On 06/08/2015 Spot Bond				101.45271		101.43477				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.83000	106.24994	2.83000	106.21158				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS118 On 07/12/2033 Spot Bond			2.81000	205.73361	2.81000	205.65962				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.86000	204.32627	2.86000	204.25252				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS120 On 31/01/2025 Spot Bond			2.28000	100.46428	2.28000	100.42953				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			2.89000	203.48754	2.89000	203.41392				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			3.10500	101.34878	3.10500	101.31144				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.05000	155.28084	3.05000	155.22400				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			3.55500	93.90504	3.55500	93.86929				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			3.04000	155.44523	3.04000	155.38838				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				101.37863		101.36000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.10000	154.38880	3.10000	154.33101				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			3.40000	190.15193	3.40000	190.08273				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				97.34267		97.82097				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			3.48500	94.91758	3.48500	94.86726				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			3.45500	95.39260	3.45500	95.34119				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			3.26500	98.62276	3.26500	98.58598				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
FRS13 On 31/03/2028 Spot Bond			2.91000	157.60081	2.91000	157.54370			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.17000	195.85961	3.17000	195.78727			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.20000	278.95990	2.21000	278.67180			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			2.09000	281.08638	2.10000	280.79663		20,900,000,000.00		10,000,000	20,000,000
Total FRS37 SPOT								20,900,000,000.00		10,000,000	20,000,000
Total For FRS37								20,900,000,000.00		10,000,000	20,000,000
FRS43 On 07/12/2023 Spot Bond			2.81000	267.50996	2.82000	267.23077			0.00	0	0
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			2.52000	133.83342	2.52000	133.78623			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				99.94012		99.92010			0.00	0	0
Total FRS49 SPOT								0.00	0	0	
Total For FRS49								0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			2.05000	131.63903	2.05000	131.59433			0.00	0	0
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS56 On 19/07/2016 Spot Bond				100.09093		100.01705			0.00	0	0
Total FRS56 SPOT								0.00	0	0	
Total For FRS56								0.00	0	0	
FRS59 On 07/10/2016 Spot Bond				100.37601		100.35384			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				101.76593		101.74465			0.00	0	0
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			2.50500	109.13074	2.50500	109.09231			0.00	0	0
Total FRS64 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.15485	104.97509	31.07602				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	34.70647	101.07593	34.62159				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	28.14585	100.44759	28.07739				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	33.15269	100.76967	33.07183				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			2.18000	118.71439	2.18000	118.67374				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	115.44774	2.21000	115.40802				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				98.90033		98.89923				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24000	115.14982	2.24000	115.11011				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.37094		101.34704				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			2.29000	351.25585	2.30000	350.89253				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.63876		101.61753			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.26678		101.24509			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.51000	103.36040	7.51000	103.33970			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			8.03000	103.91771	8.05500	103.84675			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.29000	108.16286	8.30500	108.10167		66,320,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								66,320,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								66,320,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			8.89000	102.07575	8.91500	101.96344		0.00	0	760,000,000	
Total FRX19 SPOT								0.00	0	760,000,000	
Total For FRX19								0.00	0	760,000,000	
FRX20 On 01/10/2020 Spot Bond			9.17000	100.99856	9.20500	100.83332		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.95000	91.51581	9.97000	91.39464		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			10.04500	105.48789	10.05000	105.42886		0.00	0	470,000,000	
Total FRX24 SPOT								0.00	0	470,000,000	
Total For FRX24								0.00	0	470,000,000	
FRX26 On 01/10/2026 Spot Bond			10.42500	96.90390	10.43000	96.84579		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			10.72500	97.58529	10.73000	97.52267		128,700,000,000,000.00	12,000,000,000	3,000,000,000	
Total FRX30 SPOT								128,700,000,000,000.00	12,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX30										8,700,000,000,000.00	12,000,000,000	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.85000	93.95569	10.85500	93.89393				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			10.21500	81.62135	10.22000	81.56120				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.62796		100.60830				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				100.63663		100.61670				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				100.65826		100.63764				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				100.69290		100.67119				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				100.71886		100.69634				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				100.83124		100.80518				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.27391		101.25375				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.14155		101.12109				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.32170		101.30080				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.37478		101.35306				0.00	0	0
Total FS2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.41901		101.39659				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				101.61350		101.58805				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	59.94307	100.00000	59.79786				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.05678	100.00000	10.03242				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	1.68725	100.00000	1.68316				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	0.28307	100.00000	0.28239				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.32834	100.00000	9.30574				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	1.56504	100.00000	1.56124				0.00	0	0
Total FS4A2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.26257	100.00000	0.26193				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.25991		100.23838				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			9.38000	102.83142	9.38500	102.79788				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				101.94531		101.92488				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.23406		101.21309				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.25027		101.22904				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.35563		101.33260				0.00	0	0
Total GH31B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.48515		101.45990				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				101.56601		101.53936				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				101.31315		101.29540				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	10.75008	100.00000	10.72405				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.20095	100.00000	22.14717				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.20670	100.00000	12.17713				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	9.99347	100.00000	9.96227				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				99.93914		99.91888				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				99.93677		99.91570				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				99.93381		99.91177				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				99.92971		99.90630				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.82530		101.80578				0.00	0	2,000,000,000
Total GRT02 SPOT										0.00	0	2,000,000,000
Total For GRT02										0.00	0	2,000,000,000
GRT03 On 15/10/2015 Spot Bond				100.18997		100.16866				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.47811		101.45851				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				100.90721		100.88616				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.41396		101.39206				0.00	0	500,000,000
Total GRT07 SPOT										0.00	0	500,000,000
Total For GRT07										0.00	0	500,000,000
GRT08 On 24/06/2019 Spot Bond				100.63037		100.60929				0.00	65,800,000	65,800,000
Total GRT08 SPOT										0.00	65,800,000	65,800,000
Total For GRT08										0.00	65,800,000	65,800,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.97428		100.95234				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				99.81169		99.78754				0.00	0	0
Total HCH01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	11.28690	100.00000	11.25956			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.82339		100.80231			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				99.80545		99.78560			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				99.80301		99.78292			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC21 On 07/08/2015 Spot Bond				101.38413		101.36638			0.00	0	0
Total HILC21 SPOT									0.00	0	0
Total For HILC21									0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.54452		100.52637			0.00	0	0
Total HILC22 SPOT									0.00	0	0
Total For HILC22									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.78824	100.00000	8.74918			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.78824	100.00000	8.74918			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.32268	100.00000	9.28124			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.32268	100.00000	9.28124			0.00	0	0
Total HM1C5U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.05209	100.00000	10.00788				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.00982	100.00000	9.96532				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.84966	100.00000	10.80142				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.15255		100.13018				0.00	0	0
Total HPF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.22010		100.19542			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.64661		101.62410			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			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			9.26000	105.17571	9.26500	105.14222			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.59583		101.57066			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.49864		101.47498			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.46500	104.98301	8.47000	104.93822		25,225,700,000,000.00	2,980,000,000	1,490,000,000	
Total HWAY20 SPOT								25,225,700,000,000.00	2,980,000,000	1,490,000,000	
Total For HWAY20								25,225,700,000,000.00	2,980,000,000	1,490,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	283.42823	1.98000	283.13668		98,500,000,000.00	50,000,000	2,300,000,000	
Total HWAY23 SPOT								98,500,000,000.00	50,000,000	2,300,000,000	
Total For HWAY23								98,500,000,000.00	50,000,000	2,300,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.95000	290.41539	1.96000	290.09682		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			9.68500	96.07732	9.69000	96.01042		23,437,700,000,000.00	2,420,000,000	1,810,000,000	
Total HWAY34 SPOT								23,437,700,000,000.00	2,420,000,000	1,810,000,000	
Total For HWAY34								23,437,700,000,000.00	2,420,000,000	1,810,000,000	
HWAY3 On 31/07/2035 Spot Bond			9.72500	95.67097	9.73000	95.60361		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	34.73208	100.00000	34.64794		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	83.81623	100.00000	83.62702			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	38.29938	100.00000	38.20659			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	38.36357	100.00000	38.27063			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.60000	121.69567	1.60000	121.65584		83,162,896,480,000.00	51,976,810,300	39,337,553,900	
Total I2025 SPOT								13,162,896,480,000.00	51,976,810,300	39,337,553,900	
Total For I2025								13,162,896,480,000.00	51,976,810,300	39,337,553,900	
I2033 On 28/02/2033 Spot Bond			1.86000	101.22562	1.86000	101.19184		0.00	0	37,500,000,000	
Total I2033 SPOT								0.00	0	37,500,000,000	
Total For I2033								0.00	0	37,500,000,000	
I2038 On 31/01/2038 Spot Bond			1.90500	124.95308	1.90500	124.91112		87,166,352,146,500.00	45,756,615,300	121,997,847,300	
Total I2038 SPOT								17,166,352,146,500.00	45,756,615,300	121,997,847,300	
Total For I2038								17,166,352,146,500.00	45,756,615,300	121,997,847,300	
I2046 On 31/03/2046 Spot Bond			2.04000	123.29746	2.04000	123.25570		223,908,768,000,000.00	109,759,200,000	88,394,486,500	
Total I2046 SPOT								13,908,768,000,000.00	109,759,200,000	88,394,486,500	
Total For I2046								13,908,768,000,000.00	109,759,200,000	88,394,486,500	
I2050 On 31/12/2050 Spot Bond			2.00000	132.54762	2.00000	132.50290		171,189,463,200,000.00	85,594,731,600	59,008,744,400	
Total I2050 SPOT								1,189,463,200,000.00	85,594,731,600	59,008,744,400	
Total For I2050								1,189,463,200,000.00	85,594,731,600	59,008,744,400	
IBL21 On 15/03/2016 Spot Bond			8.24000	104.14664	8.24000	104.12378		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			8.13000	107.88232	8.13500	107.84693		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			8.06000	103.76516	8.06000	103.74251		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				99.80663		101.65702				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.46000	132.57352	1.46000	132.53064				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.12000	135.22518	2.12000	135.17899				0.00	0	100,000,000
Total IBL36 SPOT										0.00	0	100,000,000
Total For IBL36										0.00	0	100,000,000
IBL38 On 02/04/2017 Spot Bond				101.01557		100.99527				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			8.25000	103.90576	8.25500	103.87084				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.43451		101.41428				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				101.43905		101.41914				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.88000	98.16754	8.88500	98.13001				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			9.31000	92.77138	9.31500	92.73129				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				100.72232		100.70264				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			8.86000	98.66405	8.86500	98.62918				0.00	0	0
Total IBL49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.36000	98.75554	9.36500	98.71102				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				99.80053		99.78204				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				98.94437		98.92477				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.68500	99.44373	7.68500	99.42302				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.66000	98.41231	8.66500	98.37634				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				99.85584		99.83500				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.39728		101.37785				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			7.90000	104.67207	7.90500	104.64242				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			8.62000	105.76208	8.62500	105.72217				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			9.72000	107.49654	9.73000	107.40995				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.48152		100.46134				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				99.99995		99.98215				0.00	0	0
Total IBL62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				99.81612		99.79757			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.90689		99.88807			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				99.90481		99.88558			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				100.86856		100.84788			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.85000	129.48045	2.85000	129.43365		715,350,000,000.00	251,000,000	125,500,000	
Total IBL67 SPOT								715,350,000,000.00	251,000,000	125,500,000	
Total For IBL67								715,350,000,000.00	251,000,000	125,500,000	
IBL68 On 29/06/2018 Spot Bond				100.51866		100.49781			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	8.85688	100.00000	8.81793			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01056	100.00000	0.01053			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.09437		100.07698			0.00	8,770,000,000	8,770,000,000
Total IDCG01 SPOT									0.00	8,770,000,000	8,770,000,000
Total For IDCG01									0.00	8,770,000,000	8,770,000,000
IDCG02 On 22/10/2018 Spot Bond				100.03661		100.01829			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			9.35000	97.98162	9.35500	97.93730			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.24156		101.22145			0.00	0	0
Total IDCG04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				101.15343		101.13255				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.99500	98.89649	10.00000	98.84090				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	99.90455	5.00000	99.89092				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.30378	5.00000	101.29011				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	101.43077	4.00000	101.41985				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.06611	4.00000	101.05517				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	59.26293	100.00000	59.11936				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	59.14396	100.00000	59.00068				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	59.14396	100.00000	59.00068				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.04047	9.20000	106.01441				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				101.59223		101.56809				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.03668	100.00000	8.01721				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				99.49785		99.47126				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	16.73613	100.00000	16.69514				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	23.44801	100.00000	23.39122				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	1.70964	100.00000	1.70637				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.03722	100.00000	9.01533				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	10.88362	100.00000	10.85726				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.91794	100.00000	10.89149				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.68961	100.00000	8.67038				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	40.05320	100.00000	39.95617				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959				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	93.35038	100.00000	93.11224				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	11.56578	100.00000	11.52760				0.00	0	0
Total IN306U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	96.18235	100.00000	95.45369				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	96.27938	100.00000	95.54999				0.00	0	0
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	96.26754	100.00000	95.53825				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	82.38902	100.00000	82.20754				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	95.67220	100.00000	95.34899				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	93.58974	100.00000	93.35038				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.40000	99.94742	6.40000	99.96494				0.00	0	0
Total INA530 SPOT										0.00	0	0
Total For INA530										0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.40000	99.87741	6.40000	99.85992				0.00	0	0
Total INA531 SPOT										0.00	0	0
Total For INA531										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.40000	99.63313	6.40000	99.61573				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			6.40000	99.51144	6.45000	99.49015				0.00	0	0
Total INA534 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA534										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.45000	99.14154	6.45000	99.12418				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.60000	98.50382	6.60000	98.48628				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.60000	98.38116	100.00000	80.39648			163,680,000,000,000.00	24,800,000,000	24,800,000,000	
Total INA544 SPOT									163,680,000,000,000.00	24,800,000,000	24,800,000,000	
Total For INA544									163,680,000,000,000.00	24,800,000,000	24,800,000,000	
ING115 On 31/03/2016 Spot Bond			10.87654	101.29164	10.87928	101.26068				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.87654	100.77041	10.87928	100.73962				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				100.76983		100.74566				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				100.75556		100.73185				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	101.97672	6.50000	101.95889				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				100.76377		100.73953				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.78760		100.76710				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.21167		100.19238				0.00	0	0
Total ING211 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				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				100.73370		100.71041				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				104.83188		104.80980				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.12217		99.10388				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				98.98842		98.97003				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	82.02247	100.00000	81.83857				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.54687		100.52801				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.12393		100.10621				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				101.37877		101.35788				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				102.08297		102.05431				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	81.65548	100.00000	81.47321				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.23549		100.21392			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.23844		100.21661			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			8.75000	102.50752	8.75000	102.48354			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.48188		100.46087			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.49310		100.47160			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.50061		100.47878			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.18735		100.16631			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.19665		100.17458			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.19106		100.16962			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.70000	100.18737	9.70500	100.13991		35,890,000,000,000.00		3,700,000,000	1,850,000,000
Total IPL10 SPOT								35,890,000,000,000.00		3,700,000,000	1,850,000,000
Total For IPL10								35,890,000,000,000.00		3,700,000,000	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.71896		100.69876			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			8.82000	104.97798	8.82500	104.94351			0.00	0	1,350,000,000
Total IPL6 SPOT									0.00	0	1,350,000,000

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 IPL6									0.00	0	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				100.38433		100.36300			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.30600		100.28391			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				100.67140		100.64920			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.04367		102.02093			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.12648		101.10206			0.00	240,000,000	120,000,000
Total IV016 SPOT									0.00	240,000,000	120,000,000
Total For IV016									0.00	240,000,000	120,000,000
IV017 On 31/01/2022 Spot Bond			2.80000	130.15454	2.80000	130.10766			0.00	0	4,000,000,000
Total IV017 SPOT									0.00	0	4,000,000,000
Total For IV017									0.00	0	4,000,000,000
IV019 On 31/03/2028 Spot Bond			3.60000	152.11726	3.60000	152.05931			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.52608		100.50207			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.26452		100.24041			0.00	0	10,000,000
Total IV023 SPOT									0.00	0	10,000,000
Total For IV023									0.00	0	10,000,000
IV024 On 27/07/2022 Spot Bond				100.11369		100.09122			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				100.99926		100.97543			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.53528		98.51030			0.00	0	0
Total IV026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.60000	109.77384	3.60000	109.73192				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			3.60000	109.77384	3.60000	109.73192				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.07606		101.05104				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.38326		101.35777				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.17472	100.00000	9.13437				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.42000	110.92907	10.42500	110.88608				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.62045		101.59631				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.70000	145.01667	3.70000	144.96104				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	98.38275	100.00000	98.11828				0.00	0	0
Total IV531U SPOT										0.00	0	0
Total For IV531U										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959				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	93.11224	100.00000	92.87532				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.40000	99.98247	6.40000	99.85992				0.00	0	0
Total IVA530 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.40000	99.49408	6.40000	99.49408				0.00	0	0
Total IVA531 SPOT										0.00	0	0
Total For IVA531										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.40000	98.77038	6.45000	98.76089				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.45000	98.64038	6.45000	98.64038				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.45000	98.52017	6.45000	98.52017				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.96212	6.60000	98.94441				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.60000	98.59163	6.60000	98.57405				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.60000	98.46874	6.60000	98.45121				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				99.94803		99.93056				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.07658		100.05874				0.00	0	0
Total IVC006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.36739		100.34701			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.26870		101.24863			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.40940		101.38718			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.11005		101.08927			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.23628		100.21474			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.23777		100.21609			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.24073		100.21878			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.22740		100.20666			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.08577		100.01312			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				99.90218		99.88241			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				100.74710		100.72565			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.43391		101.41308			0.00	0	0
Total IVC024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				101.13600		101.11694				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.12477		101.10589				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.46119		100.43914				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				99.99992		99.98119				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.69500		100.67505				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.51392		100.49238				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.52686		100.50478				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.52686		100.50477				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			9.22000	100.42642	9.22500	100.38544				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.05754	100.00000	13.02879				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	11.26825	100.00000	11.24096				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.37000	99.90977	9.37500	99.86195				0.00	0	0
Total IVC040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				99.89998		99.87982				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.45545		101.43484				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				100.77016		100.75043				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				105.42753		105.40822				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				99.99987		99.98195				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.92287		100.90482				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			6.97500	101.89028	6.98000	101.86983				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				101.76660		101.74462				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.41408		101.39219				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.12352		101.10161				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				101.79196		101.77043				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				101.51681		101.49642				0.00	0	0
Total IVC052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.65784		101.63551				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.04756		101.02715				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.62926		100.60664				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				99.90554		99.88644				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.46052		100.43850				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.92490		100.90442				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.51912		100.49648				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				99.83031		99.80585				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				99.87791		99.85732				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.05460		100.03224				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	59.79786	100.00000	59.65299				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.00051		100.97839				0.00	0	0
Total JDG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG04										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.02324		101.00172				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.88052		100.85796				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.01670		100.99425				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	98.37838	100.00000	98.11321				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				103.45341		103.42839				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				102.09795		102.07257				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			8.54500	140.29815	8.55000	140.21913				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				100.60872		100.58841				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				100.83694		100.81573				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.05399		101.03401				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				100.66287		100.64219				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.22880		100.20823				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.31000	99.09574	10.31500	99.05175			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	103.97983	9.71000	103.95260			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				99.86195		99.84197			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			8.85000	101.22916	8.85500	101.19585		33,127,320,000,000.00	3,743,200,000	4,531,600,000	
Total LGL02 SPOT								33,127,320,000,000.00	3,743,200,000	4,531,600,000	
Total For LGL02								33,127,320,000,000.00	3,743,200,000	4,531,600,000	
LGL03 On 03/04/2018 Spot Bond			8.98000	99.17345	8.98500	99.13814		25,144,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,144,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,144,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			9.98000	100.86290	9.98500	100.81666		1,403,188,000,000.00	140,600,000	650,300,000	
Total LGL04 SPOT								1,403,188,000,000.00	140,600,000	650,300,000	
Total For LGL04								1,403,188,000,000.00	140,600,000	650,300,000	
LGL05 On 12/12/2021 Spot Bond				100.99906		100.97524		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				101.19250		101.16187		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			7.99500	102.17206	8.00000	102.14841		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				101.29763		101.26427		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				101.79056		101.76076		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				101.39245		101.37044		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				101.46218		101.43923				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				101.56768		101.54306				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				101.37859		101.35907				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				100.74050		100.72122				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.89656		99.87932				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				99.68558		99.66812				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.14727		99.12951				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				98.64443		98.62683				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.62692		102.60969				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				102.64637		102.62900				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.36549		100.34961				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.38815		100.37137				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.65142		100.62393				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				99.24853		99.23105				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				98.68591		98.66839				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.51506		100.49553				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				101.17934		101.15932				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.58011		100.56061				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.01326		100.99411				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				101.26766		101.24807				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.21698		100.19708				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				101.47322		101.45502				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				101.50822		101.48926				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				101.54235		101.52294				0.00	0	0
Total MBF042 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.87545		100.85612				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.21093		100.19173				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.22956		100.20855				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	55.33218	100.00000	55.19814				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	27.47583	100.00000	27.40926				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	19.63376	100.00000	22.69273				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	19.71168	100.00000	22.76746				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.64430	100.00000	23.58701				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	24.73199	100.00000	24.67208				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				99.90683		99.88800				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.88000	102.90263	8.88500	102.86255				0.00	0	540,000,000
Total MBSA01 SPOT										0.00	0	540,000,000
Total For MBSA01										0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			8.90000	102.42459	8.90500	102.38464				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.22178		102.20051				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.37424		100.35337				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.39031		100.36855				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			8.06500	103.15029	8.07000	103.12235				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.87000	101.84342	8.87500	101.80469				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			9.62500	102.32428	9.63000	102.27425				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				100.63228		100.61247				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				100.65394		100.63346				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.66000	102.94056	9.66500	102.89669				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			7.14500	103.17951	7.15000	103.15878				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL02 On 31/05/2017 Spot Bond			8.99000	100.93333	8.99500	100.90072				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.20446		100.18584				0.00	0	0
Total MIP4C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.21569		100.19608			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	71.84957	100.00000	71.57946			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.77673		100.75572			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			9.50000	105.93053	9.50500	105.88199		7,600,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,600,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,600,000,000,000.00		800,000,000	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.46375		100.44027			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	36.45845	100.00000	36.37013			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			8.69000	100.88925	8.69500	100.85741			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.68000	102.87167	8.68500	102.83887		1,720,376,000,000.00		198,200,000	609,100,000
Total MTN04 SPOT								1,720,376,000,000.00		198,200,000	609,100,000
Total For MTN04								1,720,376,000,000.00		198,200,000	609,100,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.59446	100.89771	7.57592			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	7.69132	100.61875	7.67259			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.85334		100.83406				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				100.91357		100.89293				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				100.92560		100.90468				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.05650		101.03262				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				101.16543		101.13909				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.52272	100.00000	11.49480				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.33638	100.00000	12.30650				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			9.82000	93.44732	9.83000	93.37427				0.00	0	1,000,000,000
Total NAM01 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.45000	101.20367	9.45500	101.15870			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.76500	99.17146	7.76500	99.15060			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.34000	99.62372	9.34500	99.57854		3,179,336,000,000.00		340,400,000	170,200,000
Total NBK11A SPOT								3,179,336,000,000.00		340,400,000	170,200,000
Total For NBK11A								3,179,336,000,000.00		340,400,000	170,200,000
NBK12 On 19/03/2021 Spot Bond			8.95000	105.09126	8.95500	105.04417			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.42000	105.14116	9.43000	105.05586			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				102.12520		102.10633			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.31000	100.63259	9.31500	100.58521			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				101.16383		101.14501			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.55000	100.30762	9.55500	100.25823			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.21037		102.19135			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.14500	99.96441	10.15000	99.90782		142,030,000,000,000.00		14,000,000,000	3,500,000,000
Total NBK16A SPOT								12,030,000,000,000.00		14,000,000,000	3,500,000,000
Total For NBK16A								12,030,000,000,000.00		14,000,000,000	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.09202		100.07479			0.00	0	0
Total NBK16B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16B									0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.32500	100.09617	10.33000	100.03716			0.00	0	500,000,000
Total NBK17A SPOT									0.00	0	500,000,000
Total For NBK17A									0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				101.18012		101.16149			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			9.29000	101.20424	9.29500	101.15994			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.42624		100.40654			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			9.70000	101.07713	9.70500	101.02638			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.10290		100.08266			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			10.39500	101.24869	10.40000	101.18861			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				100.58091		100.56062			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.59500	100.31904	10.63000	105.29636			0.00	0	200,000,000,000
Total NBK21A SPOT									0.00	0	200,000,000,000
Total For NBK21A									0.00	0	200,000,000,000
NBK21I On 10/11/2017 Spot Bond				101.46196		101.44180			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.48632		101.46600			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.52615		101.50527			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				101.56707		101.54599			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.63548		101.61307			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.04124		100.02050			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.08628		101.06590			0.00	1,200,000,000	600,000,000
Total NBK27B SPOT									0.00	1,200,000,000	600,000,000
Total For NBK27B									0.00	1,200,000,000	600,000,000
NBK2A On 15/09/2015 Spot Bond			6.89500	104.23144	6.90000	104.21119			11,260,914,000,000.00	1,633,200,000	41,548,160,000
Total NBK2A SPOT									11,260,914,000,000.00	1,633,200,000	41,548,160,000
Total For NBK2A									11,260,914,000,000.00	1,633,200,000	41,548,160,000
NBK2B On 15/09/2015 Spot Bond				101.09121		101.07182			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.95000	112.48530	8.95500	112.44071			60,860,000,000,000.00	6,800,000,000	3,060,000,000
Total NBK3A SPOT									60,860,000,000,000.00	6,800,000,000	3,060,000,000
Total For NBK3A									60,860,000,000,000.00	6,800,000,000	3,060,000,000
NBK4 On 28/10/2024 Spot Bond			10.72000	38.93438	10.72500	38.90723			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.09144		100.01739			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			7.81000	104.09548	7.81000	104.07381			7,029,000,000,000.00	900,000,000	450,000,000
Total NBK9A SPOT									7,029,000,000,000.00	900,000,000	450,000,000
Total For NBK9A									7,029,000,000,000.00	900,000,000	450,000,000
NBK9B On 23/03/2016 Spot Bond				100.63520		100.61469			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				97.61622		97.59774			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				101.08913		101.06832				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				99.94080		99.92091				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				99.90011		99.87995				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				94.11475		94.09564				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.54463		101.52219				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				100.68207		100.66071				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				100.64743		100.62715				0.00	19,900,000,000	19,900,000,000
Total NCLN76 SPOT										0.00	19,900,000,000	19,900,000,000
Total For NCLN76										0.00	19,900,000,000	19,900,000,000
NCLN7 On 09/10/2017 Spot Bond				100.93332		100.91185				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				100.62618		100.60657				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				100.60824		100.58893				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.60781		100.58851				0.00	0	0
Total NCLN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				99.86985		99.85099				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				100.69979		100.67758				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.89000	108.03219	9.89500	107.97437				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				100.69552		100.67344				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.92500	106.91227	9.93000	106.85382				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				100.69979		100.67758				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				100.62966		100.60967				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				100.68828		100.66790				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				100.70662		100.68419				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				100.71516		100.69246				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.08973		101.06843				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.32363		100.30198				0.00	0	0
Total NCLN93 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.39565		100.37359			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.49500	104.09438	7.50000	104.07245		2,848,100,000,000.00	380,000,000	190,000,000	
Total NED11 SPOT								2,848,100,000,000.00	380,000,000	190,000,000	
Total For NED11								2,848,100,000,000.00	380,000,000	190,000,000	
NED13 On 25/07/2023 Spot Bond				99.93203		99.90919		0.00	0	0	
Total NED13 SPOT								0.00	0	0	
Total For NED13								0.00	0	0	
NED14 On 29/11/2023 Spot Bond				100.09267		100.06797		0.00	480,000,000	240,000,000	
Total NED14 SPOT								0.00	480,000,000	240,000,000	
Total For NED14								0.00	480,000,000	240,000,000	
NED15 On 08/04/2024 Spot Bond			10.08000	105.37533	10.08500	105.31802		0.00	0	0	
Total NED15 SPOT								0.00	0	0	
Total For NED15								0.00	0	0	
NED16 On 08/04/2024 Spot Bond				99.00548		98.98038		0.00	0	0	
Total NED16 SPOT								0.00	0	0	
Total For NED16								0.00	0	0	
NED17 On 14/10/2024 Spot Bond				102.32849		102.30454		0.00	0	0	
Total NED17 SPOT								0.00	0	0	
Total For NED17								0.00	0	0	
NED18 On 16/01/2025 Spot Bond				100.19133		100.16737		0.00	0	0	
Total NED18 SPOT								0.00	0	0	
Total For NED18								0.00	0	0	
NED19 On 01/07/2025 Spot Bond				100.61951		100.59337		0.00	0	0	
Total NED19 SPOT								0.00	0	0	
Total For NED19								0.00	0	0	
NED20 On 01/07/2025 Spot Bond			11.21000	101.01212	11.21500	100.96373		0.00	0	1,500,000,000	
Total NED20 SPOT								0.00	0	1,500,000,000	
Total For NED20								0.00	0	1,500,000,000	
NED9 On 06/07/2017 Spot Bond				100.33367		100.31512		0.00	0	0	
Total NED9 SPOT								0.00	0	0	
Total For NED9								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.29331	9.44500	118.26364		0.00	0	0	
Total NEDH1A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				101.38250		101.35738				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				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			2.10000	172.55101	2.11000	172.46917				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.46000	114.16661	2.46000	114.12656				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	188.30656	3.45000	188.24143				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.85000	110.42625	2.85000	110.38294				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	142.64809	3.19000	142.59533				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	154.38880	3.10000	154.33101				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			8.71000	102.55022	8.71500	102.50582				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			9.34000	105.99701	9.34500	105.95067				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.40095		101.38118				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.21219		101.19314				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.25512		101.23538				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.22938		101.21006				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.30487		101.28434				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			9.54000	107.26270	9.54500	107.20949				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.28086		101.26071				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.26370		101.24383				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.37852		101.35680				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			9.74000	106.02629	9.74500	105.97900				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.29801		101.27759				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.30659		101.28603				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.45222		101.42931				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.62350		101.59783				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.51907		101.49508				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.33232		101.31134				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			8.67000	112.00575	8.67500	111.96457				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			9.40000	117.56366	9.40500	117.50593				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.99500	176.87819	2.00500	176.70134				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			10.29500	115.79503	10.30000	115.72376		51,886,800,000,000.00		5,040,000,000	2,520,000,000	
Total NRA028 SPOT								51,886,800,000,000.00		5,040,000,000	2,520,000,000	
Total For NRA028								51,886,800,000,000.00		5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond				102.08492		102.06500				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				99.94803		99.93056				0.00	120,000,000	30,000,000
Total NTC15 SPOT										0.00	120,000,000	30,000,000
Total For NTC15										0.00	120,000,000	30,000,000
NTC16 On 22/03/2018 Spot Bond				100.70827		100.68681				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.03101		101.01058				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.06577		101.04480				0.00	0	1,000,000,000
Total NTC18 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC18									0.00	0	1,000,000,000
NYT10 On 28/05/2020 Spot Bond				101.38642		101.36224			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				101.71785		101.68710			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	18.77204	100.00000	18.72656			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	82.14118	100.00000	81.95946			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			6.98500	102.59482	6.99000	102.57421		5,588,000,000,000.00	800,000,000	400,000,000	
Total OML01 SPOT								5,588,000,000,000.00	800,000,000	400,000,000	
Total For OML01								5,588,000,000,000.00	800,000,000	400,000,000	
OML02 On 21/11/2024 Spot Bond				101.29433		101.27151			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.86000	99.33869	9.86500	99.29560			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.00026		100.97700			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			10.03000	102.35767	10.03500	102.31231		1,949,832,000,000.00	194,400,000	1,597,200,000	
Total OML05 SPOT								1,949,832,000,000.00	194,400,000	1,597,200,000	
Total For OML05								1,949,832,000,000.00	194,400,000	1,597,200,000	
OML06 On 19/03/2027 Spot Bond			10.60000	102.21985	10.61000	102.14464		31,800,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,800,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,800,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.14500	102.64229	11.15000	102.58314		22,290,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,290,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,290,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	40.27044	100.00000	40.17288			0.00	0	0
Total OTCA2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.41000		100.36000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				102.85041		102.83062				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				100.93319		100.91301				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				101.55256		101.53297				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				101.43662		101.41598				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				100.60553		100.58529				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				99.94703		99.92535				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.04136		100.02175				0.00	0	300,000,000
Total PPC003 SPOT										0.00	0	300,000,000
Total For PPC003										0.00	0	300,000,000
PPC00 On 30/06/2021 Spot Bond			9.60000	101.78588	9.60500	101.73755				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				99.94538		99.92711				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				99.94372		99.92491				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				99.94298		99.92392			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				99.94132		99.92172			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				99.93418		99.91228			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				99.93252		99.91009			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				99.85239		99.83101			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.96500	44.34994	7.97000	44.31828			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			5.99500	105.82876	6.00000	105.81075		300,949,000,000,000.00	50,200,000,000	144,176,666,400	
Total R158 SPOT								10,949,000,000,000.00	50,200,000,000	144,176,666,400	
Total For R158								10,949,000,000,000.00	50,200,000,000	144,176,666,400	
R158P On 15/09/2015 Spot Bond			6.64000	99.04504	6.64000	99.02720			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			6.74000	112.10759	6.74000	112.08740		660,484,951,326,000.00	97,994,799,900	80,294,700,000	
Total R159 SPOT								10,484,951,326,000.00	97,994,799,900	80,294,700,000	
Total For R159								10,484,951,326,000.00	97,994,799,900	80,294,700,000	
R159P On 15/09/2016 Spot Bond			6.57000	92.87143	6.57000	92.85512			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			8.14500	118.21693	8.15000	118.15020		255,945,064,457,000.00	1,205,763,666,600	1,819,847,885,500	
Total R186 SPOT								15,945,064,457,000.00	205,763,666,600	319,847,885,500	
Total For R186								15,945,064,457,000.00	205,763,666,600	319,847,885,500	
R187P On 21/12/2026 Spot Bond			7.88500	41.37954	7.89000	41.34809			0.00	0	0
Total R187P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.80500	38.66769	7.81000	38.63651			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			1.59000	290.99876	1.60000	290.70142		33,898,164,000,000.00	21,319,600,000	15,456,192,100	
Total R197 SPOT								33,898,164,000,000.00	21,319,600,000	15,456,192,100	
Total For R197								33,898,164,000,000.00	21,319,600,000	15,456,192,100	
R202 On 07/12/2033 Spot Bond			1.86000	234.85919	1.86000	234.78076		273,125,469,744,000.00	146,841,650,400	189,150,761,000	
Total R202 SPOT								273,125,469,744,000.00	146,841,650,400	189,150,761,000	
Total For R202								273,125,469,744,000.00	146,841,650,400	189,150,761,000	
R2023 On 28/02/2023 Spot Bond			8.02000	101.54717	8.03000	101.46989		541,445,144,398,000.00	690,953,259,900	399,888,300,000	
Total R2023 SPOT								541,445,144,398,000.00	690,953,259,900	399,888,300,000	
Total For R2023								541,445,144,398,000.00	690,953,259,900	399,888,300,000	
R203 On 15/09/2017 Spot Bond			7.13000	105.11280	7.13500	105.08286		899,146,170,000,000.00	3,071,409,000,000	636,919,850,000	
Total R203 SPOT								899,146,170,000,000.00	3,071,409,000,000	636,919,850,000	
Total For R203								899,146,170,000,000.00	3,071,409,000,000	636,919,850,000	
R2030 On 31/01/2030 Spot Bond			8.58500	95.04526	8.59000	94.98354		222,509,222,500,000.00	1,074,258,500,000	727,549,735,300	
Total R2030 SPOT								222,509,222,500,000.00	1,074,258,500,000	727,549,735,300	
Total For R2030								222,509,222,500,000.00	1,074,258,500,000	727,549,735,300	
R2032 On 31/03/2032 Spot Bond			8.67000	98.90287	8.67500	98.83743		764,785,241,000,000.00	895,592,300,000	380,262,100,000	
Total R2032 SPOT								764,785,241,000,000.00	895,592,300,000	380,262,100,000	
Total For R2032								764,785,241,000,000.00	895,592,300,000	380,262,100,000	
R2035 On 28/02/2035 Spot Bond			8.75500	104.62055	8.77000	104.45572		880,753,000,000,000.00	100,600,000,000	72,500,000,000	
Total R2035 SPOT								880,753,000,000,000.00	100,600,000,000	72,500,000,000	
Total For R2035								880,753,000,000,000.00	100,600,000,000	72,500,000,000	
R2037 On 31/01/2037 Spot Bond			8.80500	96.91770	8.81000	96.84785		403,118,966,227,500.00	727,213,965,500	438,831,065,500	
Total R2037 SPOT								403,118,966,227,500.00	727,213,965,500	438,831,065,500	
Total For R2037								403,118,966,227,500.00	727,213,965,500	438,831,065,500	
R204 On 21/12/2018 Spot Bond			7.45000	102.34020	7.45500	102.30477		100,697,051,610,000.00	1,624,254,637,800	558,171,111,200	
Total R204 SPOT								100,697,051,610,000.00	1,624,254,637,800	558,171,111,200	
Total For R204								100,697,051,610,000.00	1,624,254,637,800	558,171,111,200	
R2044 On 31/01/2044 Spot Bond			8.83500	98.95422	8.84500	98.82789		934,233,409,975,500.00	445,300,895,300	366,900,000,000	
Total R2044 SPOT								934,233,409,975,500.00	445,300,895,300	366,900,000,000	
Total For R2044								934,233,409,975,500.00	445,300,895,300	366,900,000,000	
R2048 On 28/02/2048 Spot Bond			8.83000	102.60407	8.84000	102.47438		657,240,918,206,000.00	1,093,685,268,200	546,015,019,200	
Total R2048 SPOT								657,240,918,206,000.00	1,093,685,268,200	546,015,019,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2048									57,240,918,206,000.00	093,685,268,200	546,015,019,200
R207 On 15/01/2020 Spot Bond			7.66000	98.64506	7.66500	98.60643			786,115,685,318,000.00	1,408,109,097,300	578,794,243,400
Total R207 SPOT									36,115,685,318,000.00	408,109,097,300	578,794,243,400
Total For R207									36,115,685,318,000.00	408,109,097,300	578,794,243,400
R208 On 31/03/2021 Spot Bond			7.80000	97.35690	7.80500	97.31458			244,287,780,000,000.00	1,185,165,100,000	625,915,988,200
Total R208 SPOT									14,287,780,000,000.00	185,165,100,000	525,915,988,200
Total For R208									14,287,780,000,000.00	185,165,100,000	525,915,988,200
R209 On 31/03/2036 Spot Bond			8.73500	78.35216	8.74000	78.29508			025,208,057,080,000.00	1,262,187,528,000	858,310,700,000
Total R209 SPOT									15,208,057,080,000.00	262,187,528,000	358,310,700,000
Total For R209									15,208,057,080,000.00	262,187,528,000	358,310,700,000
R210 On 31/03/2028 Spot Bond			1.70000	179.41345	1.70000	179.35431			46,911,633,620,000.00	27,595,078,600	55,215,735,600
Total R210 SPOT									16,911,633,620,000.00	27,595,078,600	55,215,735,600
Total For R210									16,911,633,620,000.00	27,595,078,600	55,215,735,600
R211 On 31/01/2017 Spot Bond			0.76000	133.96614	0.76000	133.92538			38,215,662,464,000.00	50,283,766,400	41,092,766,800
Total R211 SPOT									18,215,662,464,000.00	50,283,766,400	41,092,766,800
Total For R211									18,215,662,464,000.00	50,283,766,400	41,092,766,800
R212 On 31/01/2022 Spot Bond			1.55000	139.91202	1.55000	139.86642			379,972,832,495,000.00	245,143,762,900	134,292,365,500
Total R212 SPOT									19,972,832,495,000.00	245,143,762,900	134,292,365,500
Total For R212									19,972,832,495,000.00	245,143,762,900	134,292,365,500
R213 On 28/02/2031 Spot Bond			8.61000	89.08446	8.61500	89.02576			293,274,262,000,000.00	963,214,200,000	628,805,000,000
Total R213 SPOT									13,274,262,000,000.00	963,214,200,000	528,805,000,000
Total For R213									13,274,262,000,000.00	963,214,200,000	528,805,000,000
R214 On 28/02/2041 Spot Bond			8.76500	79.59972	8.77000	79.54005			736,725,729,676,000.00	1,339,044,578,400	743,478,871,000
Total R214 SPOT									16,725,729,676,000.00	339,044,578,400	743,478,871,000
Total For R214									16,725,729,676,000.00	339,044,578,400	743,478,871,000
R228C On 15/09/2015 Spot Bond			6.64000	99.04504	6.64000	99.02720			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			6.56000	95.92824	6.56000	95.91142			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			6.57000	92.87143	6.57000	92.85512			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.58000	97.36709	6.58000	97.35000			0.00	0	0
Total R328C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.56000	94.29639	6.56000	94.27976				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			6.62000	91.22695	6.62000	91.21072				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.10500	87.51682	7.11000	87.49205				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			7.15500	84.41617	7.16000	84.39013				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			7.45500	80.81699	7.46000	80.78948				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			7.43500	77.96403	7.44000	77.93566				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			7.41500	75.22630	7.42000	75.19715				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			7.40500	72.56784	7.41000	72.53799				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			7.62000	69.26861	7.62500	69.23807				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			7.60000	66.79592	7.60500	66.76490				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			7.72000	63.91257	7.72500	63.88116				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			7.69000	61.65128	7.69500	61.61954				0.00	0	0
Total R340C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.66000	59.48720	7.66500	59.45519				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			7.63000	57.41568	7.63500	57.38345				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.59000	55.47459	7.59500	55.44217				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			7.55000	53.61982	7.55500	53.58724				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			8.08500	49.35255	8.09000	49.32073				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			8.04500	47.60692	8.05000	47.57513				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			8.00500	45.94073	8.01000	45.90900				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.96500	44.34994	7.97000	44.31828				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.92500	42.83074	7.93000	42.79918				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.88500	41.37954	7.89000	41.34809				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			7.84500	39.99292	7.85000	39.96161				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			7.80500	38.66769	7.81000	38.63651				0.00	0	0
Total R352C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.59072		101.56692				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.31188		102.28673				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.21100		101.18700				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.05919		101.03515				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	32.66878	100.00000	32.58964				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	20.97152	100.00000	16.73613				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	30.91548	100.00000	30.84058				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	98.12330	100.00000	97.86710				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	42.57965	100.00000	42.47650				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	17.54191	100.00000	17.49941				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	21.45967	100.00000	21.40434				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.97891	100.00000	8.95374				0.00	0	0
Total RDF02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	16.31654	100.00000	16.27446				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	13.21937	100.00000	13.18528				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.16971	100.00000	10.14349				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				100.91888		100.89756				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				100.85471		100.83471				0.00	0	12,000,000
Total RDFB03 SPOT										0.00	0	12,000,000
Total For RDFB03										0.00	0	12,000,000
RDFB0 On 27/11/2017 Spot Bond				101.23519		101.21405				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.29824		101.27600				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.16325		101.14406				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				102.38151		102.36199				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				100.60493		100.58517				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				101.10331		101.08425				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				101.14960		101.12976				0.00	0	0
Total RDFC24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.40550		101.38374				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				101.18475		101.16589				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.08273		100.06149				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.33744		101.30965				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	17.62565	100.00000	17.58295				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	12.36439	100.00000	12.33444				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.24406	100.00000	10.21924				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.46591	100.00000	9.44298				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				101.39042		101.37019				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.25425		102.23347				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				101.72289		101.70182				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.00291		100.98201				0.00	0	0
Total RES24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.36561		100.39240			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.19283		101.17209			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.00170		100.98002			0.00	480,000,000	240,000,000
Total RES30 SPOT									0.00	480,000,000	240,000,000
Total For RES30									0.00	480,000,000	240,000,000
RES31 On 02/10/2015 Spot Bond				100.41768		100.39853			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.08428		100.01259			0.00	61,100,000	61,100,000
Total RES32 SPOT									0.00	61,100,000	61,100,000
Total For RES32									0.00	61,100,000	61,100,000
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				88.00537		87.95409			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				82.74216		82.69891			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				92.40149		92.33441			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				91.68551		91.61497			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.76511		100.73438			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.26774		83.22553			0.00	0	0
Total RP014 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				97.52965		97.47457				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.81975	12.35000	107.78407				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	16.27948	100.00000	16.24005				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.90375		101.87970				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	6.27310	100.00000	6.25807				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	34.14737	100.00000	34.06464				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	62.92256	100.00000	62.77013				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.40535	100.00000	12.31342				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	46.07729	100.00000	45.96567				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.96333		102.92341				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				76.99068		76.94733				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			9.17000	106.04378	9.17500	105.99535				0.00	0	1,060,000,000
Total RW21 SPOT										0.00	0	1,060,000,000

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 RW21									0.00	0	1,060,000,000
RW23 On 10/12/2023 Spot Bond			9.54000	100.95268	9.55000	100.87022			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			9.87000	103.96172	9.87500	103.89693			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				97.21529		97.17872			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.94000	105.34940	7.94000	105.32711			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.31285		101.28997			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			9.38000	101.95579	9.38500	101.91985			0.00	0	6,000,000
Total SBK14 SPOT									0.00	0	6,000,000
Total For SBK14									0.00	0	6,000,000
SBK15 On 23/01/2022 Spot Bond				100.72205		100.70272			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				101.94281		101.92114			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				101.21222		101.19146			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				99.38740		99.36561			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				99.99981		99.97866			0.00	0	0
Total SBK19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.37818		101.35174			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				99.90270		99.87831			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				101.51016		101.48378			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.62000	101.47775	11.63000	101.40033			0.00	0	2,000,000,000
Total SBK23 SPOT									0.00	0	2,000,000,000
Total For SBK23									0.00	0	2,000,000,000
SBK9 On 10/04/2018 Spot Bond			8.95000	101.08798	8.95500	101.05205		42,602,000,000,000.00	4,760,000,000	2,840,000,000	
Total SBK9 SPOT								12,602,000,000,000.00	4,760,000,000	2,840,000,000	
Total For SBK9								12,602,000,000,000.00	4,760,000,000	2,840,000,000	
SBN27 On 15/09/2015 Spot Bond			7.48500	105.60225	7.49000	105.58006			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			8.06000	105.51510	8.06000	105.49207			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			7.24500	105.63867	7.25000	105.61715			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			8.53000	102.38086	8.53500	102.34803		1,931,192,000,000.00	226,400,000	113,200,000	
Total SBN33 SPOT								1,931,192,000,000.00	226,400,000	113,200,000	
Total For SBN33								1,931,192,000,000.00	226,400,000	113,200,000	
SBN34 On 15/09/2015 Spot Bond			7.39000	105.61667	7.39500	105.59474			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			8.10000	105.50904	8.10000	105.48590			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				100.80709		100.78640			0.00	0	0
Total SBN45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.46341		100.44125			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.02000	104.69586	8.02500	104.66361			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.28822		100.27060			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.67479		100.65362			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				101.82051		101.79902			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			9.56000	103.59822	9.56500	103.54919			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.04500	101.91525	10.05000	101.85556			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.60549		101.58216			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.41431		101.39401			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.28696		102.26652			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.78000	101.73696	8.78500	101.69717			0.00	0	930,000,000
Total SBS25 SPOT									0.00	0	930,000,000
Total For SBS25									0.00	0	930,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	27.39526	100.00000	27.33396			0.00	0	0
Total SBS26U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.56000	107.57964	9.57000	107.49299				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				99.81405		99.79622				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.81000	100.59302	8.81500	100.55319				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.05500	89.23790	10.06000	89.18426				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.04405		100.02368				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			9.79500	101.03295	9.80000	100.97190				0.00	0	430,000,000
Total SBS31 SPOT										0.00	0	430,000,000
Total For SBS31										0.00	0	430,000,000
SBS32 On 19/09/2017 Spot Bond				100.69975		100.67967				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				100.71870		100.69807				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.94500	104.37692	9.95000	104.31960			28,840,500,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT									28,840,500,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34									28,840,500,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				99.92944		99.86534				0.00	0	200,000,000
Total SBS35 SPOT										0.00	0	200,000,000
Total For SBS35										0.00	0	200,000,000
SBS36 On 29/01/2020 Spot Bond				99.90410		99.88474				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			9.08000	95.87355	9.08500	95.83230				0.00	0	0
Total SBS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.18500	93.30477	10.19000	93.25050		61,110,000,000,000.00	6,000,000,000	1,500,000,000	
Total SBS38 SPOT								31,110,000,000,000.00	6,000,000,000	1,500,000,000	
Total For SBS38								31,110,000,000,000.00	6,000,000,000	1,500,000,000	
SBS39 On 29/01/2030 Spot Bond			10.96000	90.88838	10.96500	90.82810		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			9.50000	97.38867	9.50500	97.34139		0.00	0	570,000,000	
Total SBS4 SPOT								0.00	0	570,000,000	
Total For SBS4								0.00	0	570,000,000	
SBS9 On 07/07/2016 Spot Bond			7.38000	104.17508	7.38000	104.15456		2,712,888,000,000.00	367,600,000	513,800,000	
Total SBS9 SPOT								2,712,888,000,000.00	367,600,000	513,800,000	
Total For SBS9								2,712,888,000,000.00	367,600,000	513,800,000	
SBSI11 On 07/12/2023 Spot Bond			2.20000	278.95990	2.21000	278.67180		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			1.37000	132.75148	1.37000	132.70886		27,400,000,000.00	20,000,000	40,000,000	
Total SBSI12 SPOT								27,400,000,000.00	20,000,000	40,000,000	
Total For SBSI12								27,400,000,000.00	20,000,000	40,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	23.55925	100.00000	23.50218		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI002 On 10/07/2017 Spot Bond				100.27404		100.25442		0.00	0	0	
Total SGI002 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	36.01898	100.00000	35.93172			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.03000	131.45381	2.03000	131.40925			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.97672	6.50000	101.95889			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.08749		102.06643			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.95663		101.93510			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			8.63000	100.79623	8.63500	100.76420		38,835,000,000,000.00	4,500,000,000	1,760,000,000	
Total SHS05 SPOT								38,835,000,000,000.00	4,500,000,000	1,760,000,000	
Total For SHS05								38,835,000,000,000.00	4,500,000,000	1,760,000,000	
SHS06 On 12/12/2017 Spot Bond				101.60660		101.58431			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.43897		100.41779			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				100.63137		100.61133			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	38.45673	100.00000	38.36357			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400			0.00	0	0
Total SHS11U/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 SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.89693		100.87557			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				100.85183		100.83053			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	54.40066	100.00000	54.26888			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	42.26802	100.00000	42.16562			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	43.76324	100.00000	43.65723			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			9.47000	105.03560	9.47500	104.99965			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.09034		100.06774			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.34274		101.32054			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.53891		100.51724			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.55903		100.53655			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.70000	101.15797	9.70500	101.11249		1,978,800,000,000.00		204,000,000	102,000,000
Total SHS25 SPOT								1,978,800,000,000.00		204,000,000	102,000,000
Total For SHS25								1,978,800,000,000.00		204,000,000	102,000,000
SHS26 On 29/06/2020 Spot Bond				100.52124		100.49924			0.00	0	0
Total SHS26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.99000	105.87085	7.99000	105.84794			18,217,200,000,000.00	2,280,000,000	1,140,000,000
Total SLI2 SPOT									18,217,200,000,000.00	2,280,000,000	1,140,000,000
Total For SLI2									18,217,200,000,000.00	2,280,000,000	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.10000	102.76281	9.10500	102.72453			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			8.53000	102.38086	8.53500	102.34803			64,316,200,000,000.00	7,540,000,000	3,770,000,000
Total SNT01 SPOT									64,316,200,000,000.00	7,540,000,000	3,770,000,000
Total For SNT01									64,316,200,000,000.00	7,540,000,000	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				101.32697		101.30645			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				101.32386		101.30457			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				101.71575		101.69559			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.28330		101.26287			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.31797		101.29698			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.32082		99.29915			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			8.23000	101.90025	8.23500	101.87335			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.32741		100.30726			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.16969		100.14823			0.00	0	0
Total SSA05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.39000	97.17031	9.39500	97.12776			5,634,000,000,000.00	600,000,000	740,000,000
Total SSA06 SPOT									5,634,000,000,000.00	600,000,000	740,000,000
Total For SSA06									5,634,000,000,000.00	600,000,000	740,000,000
SSN00 On 01/03/2017 Spot Bond				101.18914		101.16683			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.64060		100.61757			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				99.93881		99.91825			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			9.37000	90.75408	9.37500	90.71126			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			9.37000	90.75408	9.37500	90.71126			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.08000	93.56400	9.08500	93.52409			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				100.79852		100.77630			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			8.01000	103.38450	8.01500	103.35272			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.35000	114.06478	2.35000	114.02510			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			8.76000	98.50948	8.76500	98.47212			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	101.35762	8.50000	101.33446			0.00	0	0
Total SSN015 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.18500	103.02473	10.19000	102.96298				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.04102		101.02115				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			10.48000	76.30211	10.48500	76.25054				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.01405		100.03940				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.16177		100.14153				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.65279		100.63022				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.18037		100.15779				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.63153		100.60595				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				101.28469		101.26287				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				100.81074		100.78848				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.16664		101.14432				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				99.40089		99.38273				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	100.00000				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				98.48869		98.50626				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				98.48815		98.50573				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				98.59233		98.60993				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				99.62788		99.61016				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				99.55952		99.54191				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				99.57464		99.55692				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				99.57585		99.55818				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				99.55692		99.53920				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				99.50375		99.48603				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				99.37895		99.36120				0.00	0	0
Total SY1247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1247										0.00	0	0
SY124E On 08/09/2015 Spot Bond				99.17946		99.16162				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				99.14861		99.13087				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				99.04896		99.03135				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1251 On 22/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1251 SPOT										0.00	0	0
Total For SY1251										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				98.43266	100.00000	80.39648				0.00	78,600,000,000	39,300,000,000
Total SY1252 SPOT										0.00	78,600,000,000	39,300,000,000
Total For SY1252										0.00	78,600,000,000	39,300,000,000
SY1253 On 19/08/2015 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.45500	104.98745	6.46000	104.96812				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			8.79500	104.16609	8.80000	104.10809				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.30930		101.28845				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.38801		101.36653				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			9.31000	100.76024	9.31500	100.72324				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	63.02630	100.00000	62.87363				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.07772		100.00701				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				99.82153		99.80328				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				100.61065		100.59031				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				100.61064		100.59152				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				100.64100		100.62093				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				101.23326						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	88.94590	100.00000	88.81901				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				103.23948		103.20226				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				99.92325		99.90409				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				99.92270		99.90340				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.37247		100.35164				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.38161		100.36028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				99.92948		99.91167				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			7.64000	100.91857	7.64000	100.89767				0.00	0	3,000,000,000
Total TFS84 SPOT										0.00	0	3,000,000,000
Total For TFS84										0.00	0	3,000,000,000
TH10A On 18/10/2038 Spot Bond				100.08083		100.06061				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.08295		100.06220				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.12530	7.83000	100.10441				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.07968		100.05974				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.08232		100.06172				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.08619		100.06463				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.07968		100.05974				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.08232		100.06172				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	100.11477	7.16000	100.09563				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.08749		100.06560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.08707		100.06529				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.09717		100.07286				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.09580		100.07183				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.13672		100.10250				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.13207		100.09903				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.07957		100.05967				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.08295		100.06220				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.13942	8.73000	100.11617				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				99.81892		99.81367				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.08232		100.06172				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.92000	98.28050	8.92500	98.24449				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				99.66071		99.58892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.08465		100.01229				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.08770		100.06576				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.08654		100.06489				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.08854		100.01526				0.00	0	500,000,000
Total TH11B3 SPOT										0.00	0	500,000,000
Total For TH11B3										0.00	0	500,000,000
TH11C1 On 18/07/2041 Spot Bond				100.09696		100.07271				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.09654		100.07239				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.09545		100.02053				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.12949		100.09708				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.12990		100.09740				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.13146		100.04798				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.29197		101.27140				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.33530		101.31403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.26000	103.56211	9.26500	103.51957				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				101.30930		101.28845				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.36995		101.34813				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			9.17000	101.49319	9.17500	101.45156				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.31832		101.29794				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.38801		101.36653				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			9.28000	100.31198	9.28500	100.27208				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.44789		101.42481				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				101.44789		101.42481				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.46639		101.44367				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.46639		101.44367				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.58630		101.56099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.58630		101.56099				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				101.60567		101.58073				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				101.60393		101.57902				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.14687		102.11249				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				102.14687		102.11249				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.35736		102.32354				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				102.16010		102.12634				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.08476		100.01238				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.85514	101.06155	5.84083				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.27963		100.20849				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.08314		100.01114				0.00	0	1,500,000,000
Total THE9A2 SPOT										0.00	0	1,500,000,000
Total For THE9A2										0.00	0	1,500,000,000
THE9A On 18/07/2016 Spot Bond				100.41404		100.34261				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.08314		100.01114				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.08422		100.01196				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.08476		100.01238				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.08249		100.01064				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.08422		100.01196				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.09016		100.01649				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.09016		100.01649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.09016		100.01649				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.09880		100.02307				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.10095		100.02472				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.09826		100.02266				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.14125		100.05544				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.14392		100.05748				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.14285		100.05666				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			9.54000	89.73088	9.54500	89.69206				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				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			8.23000	103.86683	8.23500	103.83359		460,880,000,000,000.00	56,000,000,000	10,600,000,000		
Total TN17 SPOT								10,880,000,000,000.00	56,000,000,000	10,600,000,000		
Total For TN17								10,880,000,000,000.00	56,000,000,000	10,600,000,000		
TN20 On 17/09/2020 Spot Bond			9.54000	107.49052	9.54500	107.44283		294,344,298,000,000.00	30,853,700,000	11,914,500,000		
Total TN20 SPOT								14,344,298,000,000.00	30,853,700,000	11,914,500,000		
Total For TN20								14,344,298,000,000.00	30,853,700,000	11,914,500,000		
TN20U On 14/04/2020 Spot Bond			100.00000	1.47653	100.00000	1.47296			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.80500	107.84338	9.81500	107.75743		240,614,700,000,000.00	24,540,000,000	11,370,000,000	
Total TN23 SPOT								10,614,700,000,000.00	24,540,000,000	11,370,000,000	
Total For TN23								10,614,700,000,000.00	24,540,000,000	11,370,000,000	
TN25 On 19/08/2025 Spot Bond			9.90500	101.50893	9.91000	101.45094		271,397,000,000,000.00	27,400,000,000	13,484,854,000	
Total TN25 SPOT								1,397,000,000,000.00	27,400,000,000	13,484,854,000	
Total For TN25								1,397,000,000,000.00	27,400,000,000	13,484,854,000	
TN27 On 14/11/2027 Spot Bond			9.94500	94.36619	9.95000	94.30807		143,208,000,000,000.00	14,400,000,000	10,070,000,000	
Total TN27 SPOT								13,208,000,000,000.00	14,400,000,000	10,070,000,000	
Total For TN27								13,208,000,000,000.00	14,400,000,000	10,070,000,000	
TN30 On 09/10/2030 Spot Bond			10.38000	103.91662	10.38500	103.84978		41,520,000,000,000.00	4,000,000,000	2,000,000,000	
Total TN30 SPOT								1,520,000,000,000.00	4,000,000,000	2,000,000,000	
Total For TN30								1,520,000,000,000.00	4,000,000,000	2,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.69000	103.59987	10.69500	103.52682		0.00	0	0	
Total TN40 SPOT								0.00	0	0	
Total For TN40								0.00	0	0	
TNF16 On 10/06/2016 Spot Bond				100.88055		100.86061		0.00	100,000,000	100,000,000	
Total TNF16 SPOT								0.00	100,000,000	100,000,000	
Total For TNF16								0.00	100,000,000	100,000,000	
TNF18 On 22/08/2018 Spot Bond				101.15450		101.13410		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TORQ2 On 15/04/2022 Spot Bond				101.45298		101.43187		0.00	0	0	
Total TORQ2 SPOT								0.00	0	0	
Total For TORQ2								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond				101.48930		101.46766		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ4 On 15/04/2022 Spot Bond				101.49304		101.47135		0.00	0	0	
Total TORQ4 SPOT								0.00	0	0	
Total For TORQ4								0.00	0	0	
TORQ5 On 15/04/2022 Spot Bond				101.67231		101.64802		0.00	0	0	
Total TORQ5 SPOT								0.00	0	0	
Total For TORQ5								0.00	0	0	
TORQ6 On 15/04/2022 Spot Bond				102.04407		102.01437		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.49120		101.46954				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.13300	10.00000	111.10400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.36976		100.34925				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.37705		100.35613				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0:On 10/04/2016 Spot Bond				100.27022		100.25071				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0:On 10/04/2019 Spot Bond				99.97082		99.94987				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	99.81278	10.00000	99.78606				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	99.81744	9.75000	99.79139				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	9.82088	100.00000	9.79556				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.77714		100.75691				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.82420		100.80273				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.42441	100.00000	8.40400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA41 On 14/06/2024 Spot Bond			100.00000	8.97513	100.00000	8.95338				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.85032		100.82817				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 On 14/06/2024 Spot Bond			100.00000	9.30555	100.00000	9.28301				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.85553		100.83326				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.58091	100.00000	9.55770				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.00143		100.97534				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	12.94029	100.00000	12.90894				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				101.32245		101.28795				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 On 14/06/2024 Spot Bond			100.00000	16.63009	100.00000	16.58981				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	11.70885	100.00000	11.68048				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	100.00000				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				99.76006		99.74160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				99.49568		99.47700				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				99.23174		99.21300				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				104.97988		104.94127				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 15/10/2015 Spot Bond				103.77686		103.73871				0.00	0	5,000,000,000
Total TSP177 SPOT										0.00	0	5,000,000,000
Total For TSP177										0.00	0	5,000,000,000
TSP177 On 29/10/2015 Spot Bond				98.17849		98.15972				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				97.68453		97.66601				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				97.37724		97.35837				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				96.67022		96.65182				0.00	0	19,000,000,000
Total TSP181 SPOT										0.00	0	19,000,000,000
Total For TSP181										0.00	0	19,000,000,000
TSP181 On 04/02/2016 Spot Bond				96.44152		96.42327				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				96.10859		96.08997				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				95.79664		95.77779				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				95.44213		95.42290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				95.17295		95.15371				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				97.98565		97.96751				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				94.41371		94.39465				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				94.09074		94.07149				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				93.75136		93.73189				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				96.86106		96.84302				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.12858	100.00000	15.09192				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				103.20438		103.18575				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC083 On 21/09/2015 Spot Bond				100.58680		100.56817				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC090 On 16/10/2015 Spot Bond				100.14756		100.12909				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC095 On 24/07/2015 Spot Bond				101.69386		101.67603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				101.64264		101.62479				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				101.37510		101.35616				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				101.20692		101.18890				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				101.07260		101.05473				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				100.93785		100.91982				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				101.04479		101.02678				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				101.09053		101.07170				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.25346		100.23535				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.19915		100.18104				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.18458		100.16610				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.16294		100.14483				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.14483		100.12673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				101.03758		101.01762				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.22024		100.20022				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM1 On 26/08/2015 Spot Bond				100.95495		100.93658				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.20125		100.18296				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.20000	110.62591	9.20500	110.57645				0.00	0	4,300,000
Total UG21 SPOT										0.00	0	4,300,000
Total For UG21										0.00	0	4,300,000
UTR042 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	7.45671	100.00000	7.44194				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.50879	100.00000	8.48222				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	7.28560	100.00000	7.27117				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.41172	100.00000	8.38545				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				103.50497		103.48539				0.00	0	0

Contract 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				101.46581		101.44600				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	89.68059	100.00000	89.46078				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				102.35816		102.33834				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				100.57315		100.55314				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				101.62614		101.60507				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				101.62831		101.60721				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.51586		100.49516				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.52944		100.50819				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				101.60097		101.58024				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				100.96823		100.94685				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	7.00377	100.00000	6.98990				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.14785	100.00000	8.12242				0.00	0	0

Contract 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	6.83265	100.00000	6.81912			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.05079	100.00000	8.02565			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	0.00035	100.00000	0.00035			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			7.13000	106.20211	7.13000	106.18190		126,914,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								126,914,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								126,914,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.30000	241.33517	1.30000	241.25814		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			7.63000	103.69308	7.63500	103.66337		35,098,000,000,000.00	4,600,000,000	5,200,000,000	
Total WSP2 SPOT								35,098,000,000,000.00	4,600,000,000	5,200,000,000	
Total For WSP2								35,098,000,000,000.00	4,600,000,000	5,200,000,000	
WSP3 On 28/05/2019 Spot Bond			8.00500	104.61332	8.01000	104.57439		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			8.28500	104.18096	8.29000	104.13800		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			8.50000	103.64033	8.50500	103.59388		45,900,000,000,000.00	5,400,000,000	2,900,000,000	
Total WSP5 SPOT								45,900,000,000,000.00	5,400,000,000	2,900,000,000	
Total For WSP5								45,900,000,000,000.00	5,400,000,000	2,900,000,000	
Z020 On 19/10/2015 Spot Bond			5.87500	98.61900	5.88000	98.60217		0.00	0	0	
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			7.39500	73.79489	7.40000	73.76544		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	44.78526	100.00000	44.70029			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.72e+017	976,855,526,300	285,601,140,700
Total for SPOT :									1.72e+017	976,855,526,300	285,601,140,700
Total Futures									1.72e+017	976,855,526,300	285,601,584,662
Total Options									0.00	0	68,398
Grand Total:									1.72e+017	976,855,526,300	285,601,653,060