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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			10.02908	80.31494	9.85036	81.56385			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.12010	81.68150	9.93531	82.95321			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.20223	79.34849	10.01163	80.64208			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Put			6,369.53000	6.36953	7,618,440		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			6,290.30000	6.29030	7,539,210		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			6,448.86000	6.44886	7,697,770		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	10.01	Call			517.73000	0.51773	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			0.00000	0.00000	753,980		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			379.60000	0.37960	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			0.00000	0.00000	892,110		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			448.71000	0.44871	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	823,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			11.20000	0.01120	1,304,790		0.00	0	0

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	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			148.84000	0.14884	1,442,430		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			79.97000	0.07997	1,373,560		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			124.37847	124.37847	124.43874	124.43874			62,189,235.00	500	538
I2025	On	04/02/2016	Bond Future			125.28255	125.28255	125.34626	125.34626			0.00	0	0
Total I2025 Future												62,189,235.00	500	538
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			1,428.74000	1.42874	1,368,470		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			1,448.74000	1.44874	1,388,470		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,438.74000	1.43874	1,378,470		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			653.74000	0.65374	717,450		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			663.74000	0.66374	727,450		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			643.74000	0.64374	707,450		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												62,189,235.00	500	538
I2038	On	05/11/2015	Bond Future			129.12055	129.12055	130.04760	130.04760			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			129.95287	129.95287	130.89824	130.89824			0.00	0	0
Total I2038 Future												0.00	0	5,820
I2038	On	05/11/2015	Bond Future	133.99	Put			3,942.40000	3.94240	4,869,450		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			3,952.40000	3.95240	4,879,450		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			3,962.40000	3.96240	4,889,450		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	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			91.76000	0.09176	1,037,130		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			101.76000	0.10176	1,047,130		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			111.76000	0.11176	1,057,130		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	5,820
I2046	On	05/11/2015	Bond Future			127.93536	127.93536	128.36533	128.36533			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.12252	130.12252	130.56188	130.56188			0.00	0	0
Total I2046 Future												0.00	0	6,062
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			4,624.67000	4.62467	5,054,640		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			4,634.67000	4.63467	5,064,640		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			4,644.67000	4.64467	5,074,640		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			2,571.88000	2.57188	2,132,520		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,561.88000	2.56188	2,122,520		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			2,551.88000	2.55188	2,112,520		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	6,062
I2050	On	05/11/2015	Bond Future			138.14305	138.14305	138.82165	138.82165			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			138.97005	138.97005	139.66261	139.66261			0.00	0	0
Total I2050 Future												0.00	0	4,361
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			6,168.35000	6.16835	6,846,950		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			6,178.35000	6.17835	6,856,950		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			6,188.35000	6.18835	6,866,950		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,672.61000	1.67261	980,050		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			1,662.61000	1.66261	970,050		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			1,652.61000	1.65261	960,050		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	05/11/2015	Bond Future			8.57903	117.64155	8.35273	119.40732		9.39	16,116,892.35	137	32,619
R186	On	04/02/2016	Bond Future			8.64091	114.34458	8.40567	116.14262		9.32	0.00	0	5,365
R186	On	05/05/2016	Bond Future			8.69334	116.38570	8.44918	118.21464		9.22	0.00	0	0

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	04/08/2016	Bond Future			8.74289	113.23027	8.48852	115.09731		9.32	0.00	0	0
Total R186 Future												16,116,892.35	137	37,984
R186	On	05/11/2015	Bond Future	9.00	Put			501.38000	0.50138	846,550	9.95	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			2,699.72000	2.69972	1,724,360	9.58	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,546.38000	1.54638	2,336,790	9.58	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			2,938.01000	2.93801	1,910,230	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,396.68000	1.39668	2,134,670	9.62	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Put			720.76000	0.72076	1,178,060	9.84	0.00	0	2,283
R186	On	05/11/2015	Bond Future	8.26	Call			1,702.69000	1.70269	987,660	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,437.07000	2.43707	3,487,810	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,046.92000	2.04692	1,233,720	9.47	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,068.45000	2.06845	3,021,020	9.47	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			5,454.68000	5.45468	4,034,080	9.95	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,707.98000	1.70798	2,551,840	9.54	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,564.14000	1.56414	891,900	9.38	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,617.27000	2.61727	3,710,800	9.38	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			1,632.07000	1.63207	938,560	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,525.68000	2.52568	3,597,940	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			4,552.52000	4.55252	3,244,050	9.84	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			5,355.10000	5.35510	6,865,820	9.22	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			643.79000	0.64379	309,330	9.26	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,620.02000	4.62002	6,051,330	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,666.61000	1.66661	962,430	9.39	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,480.57000	2.48057	3,542,160	9.39	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.45	Call			2,471.52000	2.47152	1,549,610	9.54	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			438.15000	0.43815	196,070	9.21	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,494.43000	5.49443	7,018,120	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			465.84000	0.46584	210,790	9.22	0.00	0	1,200
R186	On	04/02/2016	Bond Future	7.49	Call			591.56000	0.59156	339,110	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,972.38000	7.97238	9,517,970	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			604.13000	0.60413	347,160	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,900.93000	7.90093	9,442,000	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			617.50000	0.61750	355,790	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,830.36000	7.83036	9,366,690	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	3,322,820	9.50	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	2,502,040	9.50	33,527,336.00	13,400	6,700
R186	On	05/05/2016	Bond Future	8.33	Call			3,208.82000	3.20882	2,391,550	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,116.25000	4.11625	5,127,920	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,244.20000	3.24420	2,420,820	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,075.12000	4.07512	5,080,680	9.16	0.00	0	0

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	8.35	Call			3,280.20000	3.28020	2,450,690	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,034.67000	4.03467	5,034,100	9.17	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,155.60000	1.15560	772,960	8.91	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,167.14000	8.16714	9,613,440	8.91	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,176.16000	4.17616	5,124,000	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			4,224.38000	4.22438	3,299,860	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,139.21000	4.13921	5,081,730	9.32	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			4,263.57000	4.26357	3,333,700	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,104.28000	4.10428	5,041,450	9.33	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			4,187.15000	4.18715	3,267,950	9.32	0.00	0	0
Total R186 Option												33,527,336.00	13,400	49,280
Total For R186												49,644,228.35	13,537	87,264
R197	On	05/11/2015	Bond Future			296.64774	296.64774	297.07182	297.07182			0.00	0	927
R197	On	04/02/2016	Bond Future			295.36382	295.36382	295.80061	295.80061			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			2,081.82000	2.08182	1,657,740		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			2,071.82000	2.07182	1,647,740		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			2,061.82000	2.06182	1,637,740		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			1,189.39000	1.18939	1,626,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			1,199.39000	1.19939	1,636,180		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			1,209.39000	1.20939	1,646,180		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			242.86915	242.86915	243.22387	243.22387			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.64529	243.64529	244.01061	244.01061			0.00	0	0
Total R202 Future												0.00	0	52,921
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			2,776.13000	2.77613	3,130,850		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			2,786.13000	2.78613	3,140,850		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			2,766.13000	2.76613	3,120,850		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			4,020.61000	4.02061	3,655,290		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	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
R202	On	04/02/2016	Bond Future	240.00	Call			4,010.61000	4.01061	3,645,290		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			4,000.61000	4.00061	3,635,290		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	05/11/2015	Bond Future			8.41916	97.90477	8.19145	99.11059		7.37	0.00	0	13,460
R2023	On	04/02/2016	Bond Future			8.49455	99.57033	8.25552	100.79855		6.68	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.55139	97.41794	8.30116	98.66709		6.99	0.00	0	0
Total R2023 Future												0.00	0	14,510
R2023	On	05/11/2015	Bond Future	7.99	Put			1,934.76000	1.93476	2,743,900	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			872.69000	0.87269	468,770	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,901.14000	1.90114	2,703,040	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			893.49000	0.89349	482,290	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,867.88000	1.86788	2,662,500	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			852.22000	0.85222	455,540	7.30	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,243.16000	1.24316	803,820	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,525.20000	2.52520	3,314,080	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,202.24000	1.20224	773,610	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,589.64000	2.58964	3,389,230	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,222.72000	1.22272	788,730	6.62	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,557.42000	2.55742	3,351,650	6.62	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,164.62000	2.16462	1,592,560	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,473.00000	2.47300	3,150,090	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,189.29000	2.18929	1,612,870	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,447.17000	2.44717	3,119,900	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,214.78000	2.21478	1,633,980	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,422.19000	2.42219	3,090,540	7.00	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	14,510
R203	On	05/11/2015	Bond Future			7.56513	102.41269	7.33054	102.81451		2.04	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.68375	104.15521	7.40810	104.56582		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.76845	101.84398	7.43955	102.26094		1.52	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			1.56000	0.00156	0,280	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,338.33000	2.33833	2,738,870	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			1.66000	0.00166	0,300	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,320.74000	2.32074	2,721,200	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			1.76000	0.00176	0,320	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,303.15000	2.30315	2,703,530	1.93	0.00	0	0

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	04/02/2016	Bond Future	7.24	Call			227.99000	0.22799	103,210	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			479.51000	0.47951	765,340	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			233.77000	0.23377	106,460	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			470.30000	0.47030	753,600	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			239.92000	0.23992	110,000	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			461.47000	0.46147	742,160	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			397.66000	0.39766	243,790	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			651.81000	0.65181	914,900	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			403.37000	0.40337	247,910	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			644.76000	0.64476	906,260	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			409.13000	0.40913	252,080	1.50	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			637.77000	0.63777	897,680	1.50	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,250
R2030	On	05/11/2015	Bond Future			8.94658	94.66247	8.74705	96.18303			0.00	0	9,955
R2030	On	04/02/2016	Bond Future			9.00849	92.26630	8.80222	93.81447			0.00	0	400
Total R2030 Future												0.00	0	10,355
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			1,931.82000	1.93182	3,452,380		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			1,852.55000	1.85255	3,373,110		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,011.18000	2.01118	3,531,740		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			474.17000	0.47417	2,022,340		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			397.73000	0.39773	1,945,900		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			321.39000	0.32139	1,869,560		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	10,355
R2032	On	05/11/2015	Bond Future			9.03189	94.28677	8.82740	95.95575			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			9.09324	95.89131	8.88218	97.59050			0.00	0	0
R2032	On	05/05/2016	Bond Future			9.14718	93.44542	8.92968	95.17404			0.00	0	0
Total R2032 Future												0.00	0	1,579
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			7,307.29000	7.30729	8,976,270		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			7,215.31000	7.21531	8,884,290		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			7,123.45000	7.12345	8,792,430		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,586.83000	1.58683	3,286,020		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			1,503.31000	1.50331	3,202,500		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			1,419.89000	1.41989	3,119,080		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			484.08000	0.48408	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	1,244,540		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			563.98000	0.56398	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	1,164,640		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			643.78000	0.64378	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	1,084,840		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	05/11/2015	Bond Future			9.11245	96.62573	8.93385	98.23663			25,026,064.07	259	47,355
R2037	On	04/02/2016	Bond Future			9.17011	94.01249	8.98605	95.65270			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.22196	95.69111	9.03269	97.35962			0.00	0	0
Total R2037 Future												25,026,064.07	259	47,725
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			9,271.38000	9.27138	10,882,280		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			9,166.00000	9.16600	10,776,900		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			9,060.79000	9.06079	10,671,690		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			2,076.61000	2.07661	3,716,820		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,263.72000	2.26372	3,903,930		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			2,170.10000	2.17010	3,810,310		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			292.90000	0.29290	1,961,410		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			203.15000	0.20315	1,871,660		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			382.78000	0.38278	2,051,290		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												25,026,064.07	259	47,725
R204	On	05/11/2015	Bond Future			7.87736	103.42308	7.65766	104.02295		3.37	0.00	0	19,272

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future			7.97286	101.14569	7.73079	101.75771		2.71	0.00	0	0
R204	On	05/05/2016	Bond Future			8.05051	102.95096	7.78305	103.57290		2.94	0.00	0	0
Total R204 Future												0.00	0	19,272
R204	On	05/11/2015	Bond Future	6.24	Call			2.56000	0.00256	0,540	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,981.86000	3.98186	4,579,710	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			2.71000	0.00271	0,580	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,953.27000	3.95327	4,551,010	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			2.86000	0.00286	0,620	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,924.68000	3.92468	4,522,310	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			471.09000	0.47109	274,100	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,084.49000	1.08449	1,499,520	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			481.05000	0.48105	280,940	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,068.89000	1.06889	1,480,800	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			490.89000	0.49089	287,690	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,053.17000	1.05317	1,461,990	2.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			971.62000	0.97162	691,620	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,072.17000	1.07217	1,414,110	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			983.56000	0.98356	701,280	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,060.74000	1.06074	1,400,400	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			995.59000	0.99559	711,020	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,049.41000	1.04941	1,386,780	2.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	19,272
R2044	On	05/11/2015	Bond Future			9.15995	98.28291	8.98144	100.04054			0.00	0	14,576
R2044	On	04/02/2016	Bond Future			9.21488	95.57266	9.03112	97.36205			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.26424	97.27924	9.07548	99.09959			0.00	0	0
Total R2044 Future												0.00	0	14,576
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			7,918.48000	7.91848	9,676,110		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			7,804.59000	7.80459	9,562,220		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,690.92000	7.69092	9,448,550		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			308.68000	0.30868	2,098,070		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			209.31000	0.20931	1,998,700		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			408.23000	0.40823	2,197,620		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			843.92000	0.84392	2,664,270		0.00	0	0

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 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.00	Put			744.55000	0.74455	2,564,900		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/05/2016 Bond Future	9.01	Put			645.36000	0.64536	2,465,710		0.00	0	0
R2044 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	14,576
R2048 On 05/11/2015 Bond Future			9.15091	97.55514	8.97748	99.30791			0.00	0	48,029
R2048 On 04/02/2016 Bond Future			9.20753	99.21481	9.02897	100.99912			0.00	0	0
R2048 On 05/05/2016 Bond Future			9.25300	96.54925	9.06972	98.36442			0.00	0	0
Total R2048 Future									0.00	0	48,029
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			10,895.51000	10.89551	12,648,280		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			11,142.68000	11.14268	12,895,450		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			11,018.97000	11.01897	12,771,740		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			397.25000	0.39725	2,181,560		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			295.04000	0.29504	2,079,350		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			193.02000	0.19302	1,977,330		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			808.67000	0.80867	2,623,840		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			706.58000	0.70658	2,521,750		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			604.68000	0.60468	2,419,850		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	48,029
R207 On 05/11/2015 Bond Future			8.10664	99.32189	7.88004	100.10159		4.49	118,689,658.55	1,195	44,051
R207 On 04/02/2016 Bond Future			8.19417	97.36986	7.95019	98.16470		3.99	0.00	0	0
R207 On 05/05/2016 Bond Future			8.27137	99.10794	8.00861	99.91598		4.13	0.00	0	0
R207 On 04/08/2016 Bond Future			8.34614	97.29183	8.05986	98.11852		3.99	0.00	0	0
Total R207 Future									118,689,658.55	1,195	44,051
R207 On 05/11/2015 Bond Future	7.43	Call			257.61000	0.25761	115,790	4.43	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,828.86000	1.82886	2,466,740	4.43	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			317.72000	0.31772	149,080	4.44	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			1,642.57000	1.64257	2,253,630	4.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/11/2015	Bond Future	7.74	Call			599.75000	0.59975	321,770	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,085.42000	1.08542	1,587,140	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			614.23000	0.61423	331,240	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,065.12000	1.06512	1,561,830	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			629.10000	0.62910	341,050	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,045.23000	1.04523	1,536,880	4.49	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			452.11000	0.45211	258,710	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,973.08000	1.97308	2,574,520	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			461.82000	0.46182	265,150	3.90	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,949.43000	1.94943	2,547,600	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			471.68000	0.47168	271,710	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,925.95000	1.92595	2,520,820	3.90	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			273.31000	0.27331	144,750	3.85	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,531.58000	2.53158	3,197,860	3.85	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,159.69000	1.15969	822,690	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,620.35000	1.62035	2,091,390	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			777.20000	0.77720	524,370	4.04	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,175.89000	2.17589	2,731,100	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,131.21000	1.13121	799,960	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,654.07000	1.65407	2,130,860	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,145.40000	1.14540	811,280	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,637.15000	1.63715	2,111,070	4.10	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,458.06000	1.45806	1,079,880	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,602.92000	1.60292	2,051,430	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,428.56000	1.42856	1,055,430	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,631.60000	1.63160	2,085,160	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,443.07000	1.44307	1,067,420	3.99	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,617.02000	1.61702	2,068,060	3.99	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												118,689,658.55	1,195	44,228
R208	On	05/11/2015	Bond Future			8.22863	94.41201	7.99910	95.36272		5.77	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.30572	96.01858	8.06229	96.98722		5.11	0.00	0	0
R208	On	05/05/2016	Bond Future			8.37032	94.33061	8.11225	95.31565		5.39	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	7.75	Put			1,605.13000	1.60513	2,278,830	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			574.59000	0.57459	291,980	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,577.42000	1.57742	2,245,520	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,305.90000	2.30590	1,598,650	5.98	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			327.29000	0.32729	570,750	5.98	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			545.66000	0.54566	274,250	5.71	0.00	0	0

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	05/11/2015	Bond Future	7.74	Put			1,632.95000	1.63295	2,312,250	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			560.08000	0.56008	283,070	5.71	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			781.83000	0.78183	479,290	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,083.02000	2.08302	2,749,120	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			796.33000	0.79633	489,550	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,056.82000	2.05682	2,718,680	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			811.01000	0.81101	499,970	5.06	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,030.83000	2.03083	2,688,430	5.06	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,538.11000	1.53811	1,107,270	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,931.86000	1.93186	2,486,060	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,501.34000	1.50134	1,077,520	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,972.34000	1.97234	2,533,560	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,519.34000	1.51934	1,092,030	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,951.71000	1.95171	2,509,440	5.39	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,596
R209	On	05/11/2015	Bond Future			9.04982	74.84109	8.87139	76.17407		15.03	748,410.90	10	24,850
R209	On	04/02/2016	Bond Future			9.10331	76.11468	8.91978	77.47181		14.66	0.00	0	400
R209	On	05/05/2016	Bond Future			9.15007	74.32365	8.96163	75.70424		14.99	0.00	0	0
Total R209 Future												748,410.90	10	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			221.46000	0.22146	109,590	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,368.32000	7.36832	8,589,430	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			229.20000	0.22920	113,950	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,289.39000	7.28939	8,507,120	14.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			237.14000	0.23714	118,440	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			3,860.48000	3.86048	4,816,520	14.90	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,626.32000	2.62632	1,869,910	15.31	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,661.89000	1.66189	2,238,460	15.31	1,119,230.00	500	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,210.80000	7.21080	8,425,080	14.66	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,355.81000	3.35581	2,484,300	15.49	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,217.55000	1.21755	1,679,020	15.49	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			3,799.37000	3.79937	2,868,560	15.59	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,013.22000	1.01322	1,415,390	15.59	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			966.79000	0.96679	589,850	14.90	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,493.01000	2.49301	1,895,210	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,705.52000	3.70552	4,464,850	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,705.94000	5.70594	4,732,110	15.21	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,402.75000	1.40275	1,786,050	15.21	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,427.23000	2.42723	1,840,230	14.53	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,793.59000	3.79359	4,563,720	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.75	Call			2,459.99000	2.45999	1,867,600	14.53	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,749.37000	3.74937	4,514,110	14.53	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,940.41000	3.94041	3,217,300	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,656.14000	3.65614	4,313,620	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,979.23000	3.97923	3,251,790	15.00	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,621.14000	3.62114	4,274,290	15.00	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,903.27000	3.90327	3,184,470	14.99	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,692.93000	3.69293	4,354,720	14.99	0.00	0	0
Total R209 Option												1,119,230.00	500	5,140
Total For R209												1,867,640.90	510	30,390
R210	On	05/11/2015	Bond Future			182.75414	182.75414	182.76427	182.76427			0.00	0	1,698
R210	On	04/02/2016	Bond Future			185.87812	185.87812	185.89205	185.89205			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	05/11/2015	Bond Future	182.00	Call			764.27000	0.76427	754,140		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			754.27000	0.75427	744,140		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			774.27000	0.77427	764,140		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			902.05000	0.90205	888,120		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			892.05000	0.89205	878,120		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			882.05000	0.88205	868,120		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R211	On	05/11/2015	Bond Future			136.13692	136.13692	136.14690	136.14690			0.00	0	0
R211	On	04/02/2016	Bond Future			136.76772	136.76772	136.78043	136.78043			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,156.90000	1.15690	1,146,920		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,146.90000	1.14690	1,136,920		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			1,136.90000	1.13690	1,126,920		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,209.57000	2.20957	2,222,280		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,219.57000	2.21957	2,232,280		0.00	0	0

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	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,229.57000	2.22957	2,242,280		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			143.08594	143.08594	143.09425	143.09425			0.00	0	928
R212	On	04/02/2016	Bond Future			143.67000	143.67000	143.68110	143.68110			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			2,895.75000	2.89575	2,904,060		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			2,905.75000	2.90575	2,914,060		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			2,915.75000	2.91575	2,924,060		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			2,308.90000	2.30890	2,320,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			2,318.90000	2.31890	2,330,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			2,328.90000	2.32890	2,340,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.96642	85.15282	8.76710	86.62052		12.86	167,069,832.84	1,962	20,082
R213	On	04/02/2016	Bond Future			9.02891	86.60139	8.82313	88.09576		12.41	0.00	0	200
R213	On	05/05/2016	Bond Future			9.07862	84.59788	8.86676	86.11809		12.75	0.00	0	0
Total R213 Future												167,069,832.84	1,962	20,282
R213	On	05/11/2015	Bond Future	7.74	Call			121.78000	0.12178	50,780	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,288.29000	8.28829	9,684,990	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			126.31000	0.12631	52,940	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,208.15000	8.20815	9,602,480	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			131.18000	0.13118	55,290	12.41	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,128.46000	8.12846	9,520,270	12.41	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,635.45000	2.63545	1,948,850	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,249.85000	3.24985	4,057,620	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,669.98000	2.66998	1,977,330	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,210.14000	3.21014	4,011,860	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,704.75000	2.70475	2,006,060	12.30	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,170.76000	3.17076	3,966,440	12.30	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,254.06000	3.25406	2,551,460	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,182.34000	4.18234	4,999,950	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,287.70000	3.28770	2,580,270	12.75	0.00	0	0

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	05/05/2016	Bond Future	8.75	Put			4,142.23000	4.14223	4,955,010	12.75	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,322.98000	3.32298	2,610,640	12.76	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,103.85000	4.10385	4,911,720	12.76	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												167,069,832.84	1,962	20,282
R214	On	05/11/2015	Bond Future			9.08439	75.81339	8.90597	77.22174		15.77	0.00	0	12,095
R214	On	04/02/2016	Bond Future			9.13906	77.10315	8.95554	78.53684		15.42	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.18268	75.18364	8.99445	76.64219		15.76	0.00	0	0
Total R214 Future												0.00	0	16,715
R214	On	05/11/2015	Bond Future	8.01	Call			217.23000	0.21723	106,330	15.26	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,987.58000	7.98758	9,285,030	15.26	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			202.56000	0.20256	98,230	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,160.70000	8.16070	9,464,720	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			209.65000	0.20965	102,130	15.25	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,073.81000	8.07381	9,374,640	15.25	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			692.99000	0.69299	464,340	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,030.24000	9.03024	10,235,280	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			706.85000	0.70685	474,440	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,950.35000	8.95035	10,151,630	14.91	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			721.62000	0.72162	485,270	14.92	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,871.54000	8.87154	10,068,880	14.92	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,030.53000	4.03053	3,283,680	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,065.57000	4.06557	4,777,270	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,069.10000	4.06910	3,317,700	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,025.42000	4.02542	4,732,570	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,109.65000	4.10965	3,353,660	15.77	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,987.39000	3.98739	4,689,950	15.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,715
Total for Bond												424,486,659.71	17,963	493,587
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										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

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/11/2015 GOVI			491.32100	491.32100	497.45600	497.45600				34,392,470.00	7	441
GOVI On 04/02/2016 GOVI			499.67600	499.67600	505.92800	505.92800				0.00	0	26
GOVI On 05/05/2016 GOVI			508.58400	508.58400	514.94600	514.94600				0.00	0	0
Total GOVI Future										34,392,470.00	7	467
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			325,340.00000	32.53400	386,690,000			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			325,440.00000	32.54400	386,790,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			325,540.00000	32.55400	386,890,000			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			60,620.00000	6.06200	123,140,000			0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	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
GOVI On 04/02/2016 GOVI	512.00	Put			60,720.00000	6.07200	123,240,000		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			60,820.00000	6.08200	123,340,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			30,440.00000	3.04400	94,060,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			30,540.00000	3.05400	94,160,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			30,640.00000	3.06400	94,260,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									34,392,470.00	7	467
Total for GOVI									34,392,470.00	7	467
AL37 On 05/11/2015 Index Future			461.53100	461.53100	465.13700	465.13700			0.00	0	3
AL37 On 04/02/2016 Index Future			469.37900	469.37900	473.05900	473.05900			0.00	0	0
Total AL37 Future									0.00	0	3
Total For AL37									0.00	0	3
AL7T On 05/11/2015 Index Future			540.63400	540.63400	548.23500	548.23500			0.00	0	1
AL7T On 04/02/2016 Index Future			549.82800	549.82800	557.57100	557.57100			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 05/11/2015 Index Future			494.53200	494.53200	501.12400	501.12400			0.00	0	456
ALBI On 04/02/2016 Index Future			502.94100	502.94100	509.65900	509.65900			0.00	0	152
ALBI On 05/05/2016 Index Future			511.90800	511.90800	518.74400	518.74400			0.00	0	0
Total ALBI Future									0.00	0	608
Total For ALBI									0.00	0	608
IGOV On 05/11/2015 Index Future			235.34100	235.34100	235.79500	235.79500			0.00	0	973
IGOV On 04/02/2016 Index Future			239.36200	239.36200	239.83000	239.83000			0.00	0	82
IGOV On 05/05/2016 Index Future			243.64800	243.64800	244.12300	244.12300			0.00	0	0
Total IGOV Future									0.00	0	1,055
Total For IGOV									0.00	0	1,055
ILBI On 05/11/2015 Index Future			637.81600	637.81600	638.94600	638.94600			0.00	0	0
ILBI On 04/02/2016 Index Future			648.74700	648.74700	649.90100	649.90100			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									0.00	0	1,827
JIBAR f On 16/09/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.48000	93.52000	6.48000	93.52000			0.00	0	0

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			6.59000	93.41000	6.59000	93.41000			0.00	0	0
JIBAR F On 20/01/2016 Jibar Future			6.67500	93.32500	6.67500	93.32500			0.00	0	0
JIBAR F On 17/02/2016 Jibar Future			6.76000	93.24000	6.76000	93.24000			0.00	0	2,000
JIBAR F On 16/03/2016 Jibar Future			6.79000	93.21000	6.79000	93.21000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.23000	92.77000	7.23000	92.77000			0.00	0	0
JIBAR F On 21/12/2016 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.50000	92.50000	7.50000	92.50000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.61000	92.39000	7.61000	92.39000			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 :									458,879,129.71	17,970	497,881
AA02 On 28/03/2016 Spot Bond				101.07129		101.05221			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.32841		101.30545			0.00	0	37,200,000
Total AA04 SPOT									0.00	0	37,200,000
Total For AA04									0.00	0	37,200,000
AA05 On 22/03/2019 Spot Bond			9.45000	103.43203	9.24500	104.01631			0.00	0	500,000,000
Total AA05 SPOT									0.00	0	500,000,000
Total For AA05									0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.89059		100.86865			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			9.90500	101.69237	9.68500	102.59421			0.00	0	1,000,000,000
Total AA07 SPOT									0.00	0	1,000,000,000
Total For AA07									0.00	0	1,000,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	110.98400	10.00000	110.95500			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.07436		99.96610			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				98.89946		98.78667			0.00	0	0
Total AB011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.84000	97.99189	9.63500	98.51074				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	9.60000	100.00000	9.57675				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.88102	10.84000	102.85152				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	10.04932	100.00000	10.02943				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				100.94732		100.92482				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			9.05500	105.08901	8.84500	105.39101				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	112.12500	10.00000	112.09500				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	280.01569	2.22000	280.35637				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				101.72210		101.70140				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				102.22065		102.20036				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				101.53486		101.51132				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.57345		101.54936				0.00	0	0
Total ABFN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.41294		99.38692				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.78827		100.76756				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.49976		100.47713				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.27954		100.25780				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.28638		100.26412				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	179.01562	1.96000	179.17526				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	179.18627	2.17000	179.16052				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	191.54387	1.82000	191.51818				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			8.45125	82.14256	8.24125	82.47580				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			8.45125	82.14256	8.24125	82.47580				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.43379		101.40936				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.25000		100.22000				0.00	0	0
Total ABN40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.43000		99.39000			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				98.92000		98.89000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				97.48000		97.46000			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				97.82000		97.80000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.02496		100.96322			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				100.90646		100.88513			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				96.47000		96.44000			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				95.77000		95.74000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.49000		95.46000			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				95.23000		95.20000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.16520		101.10327			0.00	0	0
Total ABN55 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.19000	106.35195	7.04000	106.33979				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				100.90794		100.88506				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				93.49000		93.46000				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				93.29000		93.27000				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			2.52000	113.17600	2.51500	113.20682				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			2.34000	168.58418	2.34000	168.55920				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			2.36000	220.40762	2.35000	220.68003				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				91.96000		91.94000				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			9.96000	88.42149	9.74000	89.46521				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				104.32000		104.31000				0.00	0	0
Total ABN70 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				49.59000		52.22000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.39353		102.39353				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				99.76000		99.75000				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				107.44500		109.54500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.81157	9.63000	107.78387				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				103.43000		103.43000				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			9.92500	105.75038	9.70500	107.25439				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.33000	91.68868	9.11000	92.54847				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.09000		99.16000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				117.21000		115.45000				0.00	0	0
Total ABN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.02000	105.09852	9.80000	106.58901				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				93.67000		93.65000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.68726		101.66441				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.60476		100.53720				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			8.70500	107.00815	8.49500	107.46575				0.00	0	1,420,000,000
Total ABS10 SPOT										0.00	0	1,420,000,000
Total For ABS10										0.00	0	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.80500	101.99602	9.58500	102.89947				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.60500	101.33158	9.39000	102.10439				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.03500	101.00294	9.81500	102.02873				0.00	0	0
Total ABS13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS13										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.51500	96.98206	9.30000	97.74559				0.00	0	5,326,922,800
Total ABS6 SPOT										0.00	0	5,326,922,800
Total For ABS6										0.00	0	5,326,922,800
ABS7 On 11/09/2026 Spot Bond			10.12000	95.37518	9.90000	96.72004				0.00	0	1,760,000,000
Total ABS7 SPOT										0.00	0	1,760,000,000
Total For ABS7										0.00	0	1,760,000,000
ABS9 On 17/03/2016 Spot Bond			7.88500	104.93522	7.68000	105.02451			8,358,100,000,000.00		1,060,000,000	4,250,000,000
Total ABS9 SPOT									8,358,100,000,000.00		1,060,000,000	4,250,000,000
Total For ABS9									8,358,100,000,000.00		1,060,000,000	4,250,000,000
ABS12 On 07/12/2023 Spot Bond			2.05000	283.66328	2.03000	284.01082				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.47000	133.32813	1.47000	133.31153				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			1.99500	137.09959	1.99500	137.08061				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	0.01056	100.00000	0.01053				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			9.16000	106.24341	9.01000	106.22556				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.13022	100.00000	10.10568				0.00	0	400,000,000
Total ACL02U SPOT										0.00	0	400,000,000
Total For ACL02U										0.00	0	400,000,000
ACL03L On 20/03/2016 Spot Bond			100.00000	60.38083	100.00000	60.23456				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.55561		75.56946				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	60.38083	100.00000	60.23456				0.00	0	0
Total ACL04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL04U										0.00	0	0
ACL070 On 20/09/2015 Spot Bond				99.52301		99.46339				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
ACL075 On 20/09/2015 Spot Bond				101.57233		101.54577				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.72149		101.69264				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				101.50581		101.48028				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.55076		101.52453				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.57053		101.54400				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.66097		100.58973				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				100.66097		100.58973				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.66452		100.59290				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.66452		100.59290				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.65741		100.58656				0.00	0	0
Total ACL087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				97.85415		97.83549				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				101.36183		101.33888				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				101.52381		101.49801				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.56849		101.54200				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.58641		101.55964				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.55048		101.52426				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.46987		101.44489				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.81500	102.48644	9.60000	103.16199				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 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
ACL118 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
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL122										0.00	0	0
ACL12f On 20/09/2016 Spot Bond				92.17697		92.15691				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				206.69821		201.90911				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				206.79616		202.00299				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				101.50571		101.48018				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				102.39465		102.37515				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				99.87183		99.85015				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				102.39310		102.37364				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				101.25679		101.18628				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				100.99124		100.92250				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL14f On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14f On 20/12/2016 Spot Bond				102.44504		102.42111				0.00	25,812,000	6,453,000
Total ACL143 SPOT										0.00	25,812,000	6,453,000
Total For ACL143										0.00	25,812,000	6,453,000
ACL14f On 20/12/2016 Spot Bond				102.31998		102.29783				0.00	0	0
Total ACL144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.51112		101.48551				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				102.26715		102.24422				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.47899		101.45387				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.41602		101.39186				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	104.43326	10.23000	104.40496				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				101.38351		101.35986				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/06/2017 Spot Bond				113.31568		113.72058				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.91500	101.43515	9.71000	102.04854				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				101.47352		101.44848				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	120.50252	1.75000	120.45472				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				101.44208		101.37372				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				101.48678		101.41634				0.00	0	0
Total ACL174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.39737		101.33110				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				101.51778		101.49146				0.00	16,000,000	4,000,000
Total ACL181 SPOT										0.00	16,000,000	4,000,000
Total For ACL181										0.00	16,000,000	4,000,000
ACL182 On 20/06/2017 Spot Bond				102.68269		102.66137				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.38126		101.31575				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.24228		102.17588				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.47784		101.40782				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				101.44197		101.41742				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.51820		101.49248				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.54157		101.51548				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.39045		101.36875				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.58268		101.56083				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.54705		101.52088				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.54705		101.52088				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.62971		101.55258				0.00	0	271,800,000
Total ACL195 SPOT										0.00	0	271,800,000
Total For ACL195										0.00	0	271,800,000
ACL195 On 20/12/2017 Spot Bond				101.45102		101.38225				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.63535		101.60782				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				103.00265		102.93282				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.62971		101.55258				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				99.28576		99.22686				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.57762		101.55099				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.55827		101.48448				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				147.80942		144.38458				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				148.85733		145.40767				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.36158		101.29698				0.00	0	0
Total ACL205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.34906		101.28504				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				100.14143		100.12110				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.38305		101.31746				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.54662		100.51967				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				101.44208		101.37372				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.36337		101.29869				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.36158		101.29698				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.48955		101.46427				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				100.37476		100.35115				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.71528		100.64560				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.70370		100.63517				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				101.81530		101.79083				0.00	0	0
Total ADCB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.63883		100.61481				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.62229		100.59894				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				99.99973		99.97682				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	76.59277	100.00000	76.28640				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	33.49117	100.00000	33.41003				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	15.17180	100.00000	15.13504				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	1.65082	100.00000	1.64682				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.05340	100.00000	88.59223				0.00	50,400,000,000	50,400,000,000
Total AGN001 SPOT										0.00	50,400,000,000	50,400,000,000
Total For AGN001										0.00	50,400,000,000	50,400,000,000
AHF1A On 21/11/2015 Spot Bond				100.12347		100.06170				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.13534						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	82.37791	100.00000	82.19566				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.14323						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	82.39814	100.00000	82.21585				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.78765		100.76563			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				100.86485		100.84078			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				100.96765		100.94085			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				100.75174		100.68921			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			8.39000	101.22273	8.18000	101.32840			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				100.96607		100.88636			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.12270		101.03038			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	40.31407	100.00000	40.17728			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	10.37285	100.00000	10.33765			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			9.48500	101.16188	9.28000	101.73529			0.00	0	2,900,000,000
Total AIR01 SPOT									0.00	0	2,900,000,000
Total For AIR01									0.00	0	2,900,000,000
AIR02 On 30/04/2023 Spot Bond			10.02000	112.50924	9.80000	113.71449		2,004,000,000,000.00		200,000,000	50,000,000
Total AIR02 SPOT								2,004,000,000,000.00		200,000,000	50,000,000
Total For AIR02								2,004,000,000,000.00		200,000,000	50,000,000
AIR03 On 09/03/2016 Spot Bond			7.90500	106.55909	7.70000	106.64445			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.70000	99.61997	9.48000	100.86220			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	15.22179	100.00000	15.18810			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			10.31000	100.08962	10.11500	101.51579			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			2.59000	172.71838	2.59000	172.69163			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				101.74484		101.67818			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.32816		101.30576			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.42936		101.40530			0.00	0	250,000,000
Total APF02 SPOT									0.00	0	250,000,000
Total For APF02									0.00	0	250,000,000
APF03 On 07/08/2018 Spot Bond				100.44603		100.42344			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									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				101.31870		101.25949			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				99.97097		99.88397			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.37875		101.35820			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.41601		101.39185			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.98357		101.95383			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				101.95453		101.93697			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				94.05000		94.05000			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				101.69801		101.68050			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				114.85910		114.83957			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			2.61000	239.52671	2.60000	239.80456			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN024 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

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 20/06/2019 Spot Bond				100.16614		100.13537			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.17990		113.15770			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.35774		100.29047			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			2.62500	212.50396	2.61500	212.76273			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				101.28283		101.22191			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 24/09/2016 Spot Bond				101.30220		101.28097			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				100.91253		100.89107			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				100.88695		100.86458			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 22/04/2020 Spot Bond				100.81198		100.78804			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.70254		100.67876			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.64456		100.62119			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				98.54959		98.54520			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				100.01197		100.01243			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				99.89258		99.82824			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				101.48926		101.46731			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.43667		100.37092			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 30/06/2016 Spot Bond				101.33836		101.32054			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				87.36883		88.57314			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07 On 02/07/2016 Spot Bond				101.06547		101.04544			0.00	0	0
Total ASN074 SPOT									0.00	0	0
Total For ASN074									0.00	0	0
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07 On 20/06/2020 Spot Bond				100.70623		100.62727			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.48553		100.41904			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.15677		100.08952			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	100.00000	3.13709			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08 On 20/06/2020 Spot Bond			100.00000	1.57761	100.00000	100.00000		380,000,000,000,000.00	3,800,000,000	3,800,000,000	
Total ASN083 SPOT								380,000,000,000,000.00	3,800,000,000	3,800,000,000	
Total For ASN083								380,000,000,000,000.00	3,800,000,000	3,800,000,000	
ASN08 On 03/09/2020 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	41.11537	100.00000	41.02438			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	23.93749	100.00000	23.87949			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	24.03959	100.00000	23.98134			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	23.58012	100.00000	23.52300			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	33.08132	100.00000	33.00117				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.54598	100.00000	44.43807				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	18.40160	100.00000	18.35702				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	43.75005	100.00000	43.64406				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	63.27648	100.00000	63.12320				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	1.21415	100.00000	1.20931				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.51537		101.49404				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.25418		101.19459				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.57071		101.54986				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			9.48500	104.77344	9.28000	105.29135				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.38200		101.36132				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.65276		100.63240				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				99.65168		99.63031			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				99.97890		99.95857			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			10.00500	100.34936	9.78500	101.20330			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.18000	105.09078	7.03000	105.08612		3,302,800,000,000.00		460,000,000	230,000,000
Total BAW2 SPOT								3,302,800,000,000.00		460,000,000	230,000,000
Total For BAW2								3,302,800,000,000.00		460,000,000	230,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	88.24940	100.00000	88.03828			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			10.15500	99.87148	9.93500	100.86203			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.43468		103.41605			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			9.20500	105.34858	8.99500	105.72065			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			11.03787	102.49210	10.94354	102.49375			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			10.62733	101.83291	10.64438	101.80342			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			10.88337	101.85994	10.89303	101.82911			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.72198		101.69116			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			10.96502	101.84997	10.97077	101.81904				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.10660	101.19943	11.90808	101.56766				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.76136		101.72984				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.76136		101.72984				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.76143		101.72991				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			11.28787	101.64449	11.19354	101.64542				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			11.18417	101.91058	11.12026	101.89821				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			10.62733	101.83291	10.64438	101.80342				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	102.03671	11.06000	102.00621				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			10.40395	101.62746	10.25682	101.68407				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				102.39164		102.36387				0.00	0	125,286,000
Total BAYA17 SPOT										0.00	0	125,286,000
Total For BAYA17										0.00	0	125,286,000
BAYA18 On 31/12/2016 Spot Bond				101.66505		101.63580				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				101.66505		101.63580				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			8.01816	104.01924	7.74460	104.26161				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.98000	100.28630	11.77000	100.53167				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			11.90500	98.53126	11.69500	98.81625				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				101.52538		101.49800				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	101.45640	9.28000	101.38056				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.62839		101.54079				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			11.78500	98.21313	11.58000	98.52462				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.58163		101.49652				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				101.62061		101.53342			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				101.62061		101.53342			0.00	0	500,000,000
Total BAYA35 SPOT									0.00	0	500,000,000
Total For BAYA35									0.00	0	500,000,000
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
BAYA37 On 31/03/2016 Spot Bond				101.56291		101.47880			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				101.64300		101.61356			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				101.64300		101.61356			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.56603		101.48176			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.58831		101.55983			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.64311		101.61367			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.28913		101.26588			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				101.34741		101.27475			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			14.03787	102.95930	13.94354	102.95241				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.40095	102.37080	15.24173	102.52072				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.31176	102.18008	14.14335	102.27597				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.12565		102.01140				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.12565		102.01140				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.12565		102.01140				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.20308		102.08467				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.85408		101.75442				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	39.35979	100.00000	39.28512				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.51319	100.00000	21.46107				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.57942	100.00000	19.53199				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	12.08606	100.00000	12.05679				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.61263	100.00000	14.57723				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.66159	100.00000	12.63092				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.71529		100.69462				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				100.99592		100.97532				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				100.81051		100.75106				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.48224	100.00000	10.45684				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.48224	100.00000	10.45684				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.95000	185.39434	1.93000	185.48642				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			8.54000	155.70512	8.32000	159.81551				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			8.54000	156.12679	8.32000	160.20476				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			8.92500	96.85946	8.70500	98.43403				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.58500	99.60845	8.38000	100.04463				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.76042		100.73852				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.20720		101.18640				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.82551		100.80185				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.87555		100.85051				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				101.01512		100.98629				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	56.00730	100.00000	55.87162				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.60674		100.58474				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.61807		100.59566				0.00	40,000,000	10,000,000
Total BG32A3 SPOT										0.00	40,000,000	10,000,000
Total For BG32A3										0.00	40,000,000	10,000,000
BG32A On 30/10/2016 Spot Bond				100.62184		100.59929				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.66711		100.64293				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.72739		100.70104				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	35.07069	100.00000	34.98573				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	35.07069	100.00000	34.98573				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.56900		101.54594				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.59889		101.57541				0.00	0	80,000,000
Total BG42A3 SPOT										0.00	0	80,000,000
Total For BG42A3										0.00	0	80,000,000
BG42A On 15/03/2017 Spot Bond			8.70500	104.07208	8.49500	104.34834				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B On 15/03/2017 Spot Bond				101.68851		101.66379				0.00	0	100,000,000
Total BG42B SPOT										0.00	0	100,000,000
Total For BG42B										0.00	0	100,000,000
BG42C On 15/06/2017 Spot Bond				101.84767		101.82073				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	25.03375	100.00000	24.97310				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	25.03375	100.00000	24.97310				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.22681		101.20483				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			11.56500	100.51826	11.35000	101.18441				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.57978		100.50033				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			11.45500	95.80045	11.24000	96.42811				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				104.25466		104.19178				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	82.06761	100.00000	81.89592				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.90930		99.93698				0.00	0	50,000,000
Total BID04 SPOT										0.00	0	50,000,000
Total For BID04										0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				100.84694		100.82438				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			9.09500	100.61827	8.89000	101.24658			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.81385		100.75681			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				98.72001		98.66593			0.00	0	0
Total BIDC48 SPOT									0.00	0	0
Total For BIDC48									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.11205		100.00746			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.12877		100.02158			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.11109		100.05552			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.11634		100.05814			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.12585		100.06289			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.16522		100.08254			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				100.23011		100.10708			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				100.76846		100.74331			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.78946		100.76363			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.72566		101.64757			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.86677		101.78235			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.00625		101.97432			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				98.96782		98.91048			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC010 On 24/11/2015 Spot Bond				98.31962		98.26298			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC046 On 24/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC048 On 04/09/2015 Spot Bond				99.85808		99.80486			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				99.80492		99.75171			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC051 On 11/09/2015 Spot Bond				99.19529		99.16353			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0
BTC052 On 07/10/2015 Spot Bond				99.27546		99.22244			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.87889		100.82191			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC055 On 21/10/2015 Spot Bond				99.02891		98.97594				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC056 On 19/10/2015 Spot Bond				99.06372		99.01073				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.80557		100.74937				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC058 On 14/10/2015 Spot Bond				99.15055		99.09746				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC059 On 23/10/2015 Spot Bond				98.96382		98.90929				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.58360		100.52683				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC061 On 03/11/2015 Spot Bond				98.76485		98.71036				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC062 On 30/10/2015 Spot Bond				98.72802		98.68785				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC063 On 25/11/2015 Spot Bond				98.35255		98.29763				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC064 On 12/02/2016 Spot Bond				100.24222		100.18622				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC065 On 28/09/2015 Spot Bond				99.43181		99.37854				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC066 On 23/11/2015 Spot Bond				98.39953	100.00000	80.39648				0.00	33,300,000,000	22,500,000,000
Total BTC066 SPOT										0.00	33,300,000,000	22,500,000,000
Total For BTC066										0.00	33,300,000,000	22,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC067 On 22/02/2016 Spot Bond				100.11237		100.05615				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	41.39362	100.00000	41.29335				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.28827		101.26547				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.33635		101.31272				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.47830		101.41316				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.17901		100.15650				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	20.52289	100.00000	20.47318				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			9.90500	109.01693	9.69500	109.22660				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				104.55976		104.53838				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.25500	104.70075	8.04500	104.81953				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			12.98500	101.28206	12.78000	101.73649				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.96876		97.92847				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.28500	96.13563	13.08000	96.63848			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			9.35500	102.69674	9.14500	103.00093			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				96.92378		96.92980			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.28500	93.39439	13.08000	93.95698			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.66478		100.64386			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				96.00171		95.94421			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.45545		100.43351			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			10.95500	93.75843	10.73500	94.48248			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				100.21746		100.19317			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			10.44500	113.36635	10.22500	114.58695			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			10.47500	108.82402	10.25500	110.10375		838,000,000,000.00		80,000,000	1,020,000,000
Total CCT02 SPOT								838,000,000,000.00		80,000,000	1,020,000,000
Total For CCT02								838,000,000,000.00		80,000,000	1,020,000,000
CCT03 On 15/03/2025 Spot Bond			10.37000	109.70838	10.15000	111.04682		829,600,000,000.00		80,000,000	20,000,000
Total CCT03 SPOT								829,600,000,000.00		80,000,000	20,000,000
Total For CCT03								829,600,000,000.00		80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				102.50671		102.47465				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			12.10500	104.92129	11.89500	105.00449				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.71325		101.68314				0.00	0	769,000,000
Total CGR13 SPOT										0.00	0	769,000,000
Total For CGR13										0.00	0	769,000,000
CGR14 On 13/02/2018 Spot Bond				102.02596		102.00035				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	112.12450	10.00000	112.09520				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.35547		101.32759				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.72042		101.69197				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.93732		100.90928				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.31656	100.00000	9.28747				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.70186	100.00000	18.65656				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	18.95114	100.00000	18.89197				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				99.90650		99.88291				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				101.40728		101.38196			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.46207		101.43580			0.00	432,133,400	216,066,700
Total CIG04 SPOT									0.00	432,133,400	216,066,700
Total For CIG04									0.00	432,133,400	216,066,700
CIG05 On 30/06/2019 Spot Bond				101.52518		101.49780			0.00	432,133,400	216,066,700
Total CIG05 SPOT									0.00	432,133,400	216,066,700
Total For CIG05									0.00	432,133,400	216,066,700
CIG06 On 28/08/2018 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				101.50584		101.48030			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17(On 20/03/2016 Spot Bond				101.76657		101.74436			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	101.53938	10.11000	101.51217			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.10065		101.07842			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	124.47985	2.76000	124.46003			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	124.29748	3.14000	124.27632			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	99.91217	8.25000	99.89022			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			2.69500	128.57373	2.69500	128.55348			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	125.39434	2.40000	125.37561			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				102.10576		102.07099			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			8.97500	102.57137	8.77000	102.76468			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				100.80310		100.73642			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				100.82286		100.79987			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22 On 20/10/2016 Spot Bond			9.02500	102.62149	8.82000	102.81620			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			9.02500	102.62149	8.82000	102.81620			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 09/12/2016 Spot Bond			9.07500	101.38110	8.87000	101.60046			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				101.54180		101.51571			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22 On 20/12/2016 Spot Bond				101.69637		101.66791			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.28014		100.25836			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.01574		100.04192			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.07452	9.35000	100.04967			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.07452	9.35000	100.04967			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.00744		101.98666				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				101.72714		101.70555				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				102.08137		102.06079				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.08137		102.06079				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				102.08137		102.06079				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				101.66183		101.63989				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.71500	103.82989	9.51000	104.41327				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				101.20302		101.13950				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				104.89822		104.87800				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.68675		101.62054				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.67792		101.61213				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				101.69279		101.66894				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.01284		100.04014				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.04761		100.02378				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.87298		101.84972				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				102.49131		102.47111				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				101.37948		101.31404				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.64789		100.62590				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.28111		100.26087				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.70512		101.67974				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.53906		101.51320				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				103.28415		103.26364				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292/JIBAR On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN293 On 30/06/2017 Spot Bond				101.30623		101.28031				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				101.52220		101.49662				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				101.33922		101.31323				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.64426		101.61660				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.30629		101.28036				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.70742		101.68264				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.40993		101.33395				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				150.72447		150.72447				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.65361		102.62947				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				151.35985		151.35985				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				150.03846		150.03846				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				150.91881		150.91881				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				150.91881		150.91881				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN31(On 20/03/2018 Spot Bond				146.68449		146.68449			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				147.00897		147.00897			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.31496		100.24209			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31(On 14/11/2022 Spot Bond			11.24000	94.43679	11.02000	95.42665			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31(On 20/03/2023 Spot Bond			11.76000	96.01819	11.54000	97.01855			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31(On 30/06/2017 Spot Bond				101.34741		101.27475			0.00	0	200,000,000
Total CLN316 SPOT									0.00	0	200,000,000
Total For CLN316									0.00	0	200,000,000
CLN31(On 20/03/2023 Spot Bond				101.65113		101.57300			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31(On 14/11/2022 Spot Bond				100.30811		100.23683			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN31(On 24/07/2017 Spot Bond				100.76274		100.69497			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN32(On 30/04/2018 Spot Bond				100.66209		100.58810			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN32(On 30/04/2018 Spot Bond			8.80500	102.82556	8.80500	102.80149			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN32(On 20/12/2015 Spot Bond				101.45102		101.38225			0.00	0	200,000,000
Total CLN322 SPOT									0.00	0	200,000,000
Total For CLN322									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN32 On 24/07/2017 Spot Bond				100.76999		100.70158			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN32 On 20/06/2018 Spot Bond				142.81074		142.81074			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN32 On 20/06/2018 Spot Bond				101.54397		101.47085			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN32 On 20/06/2023 Spot Bond				101.64757		101.56960			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN32 On 20/06/2018 Spot Bond				101.57781		101.55118			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN33 On 20/06/2017 Spot Bond				102.18846		102.15241			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN33 On 20/06/2017 Spot Bond				84.07964		83.89818			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN33 On 20/06/2018 Spot Bond				101.72161		101.69276			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN33 On 30/06/2017 Spot Bond				101.34741		101.27475			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN33 On 20/09/2015 Spot Bond				129.97363		129.97363			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN33 On 20/09/2018 Spot Bond				130.04430		130.04430			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN33 On 28/07/2017 Spot Bond				100.68789		100.61868			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34(On 20/12/2018 Spot Bond				101.90977		101.81946			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				101.35522		101.28215			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN34(On 20/06/2017 Spot Bond				102.17501		102.13916			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN34(On 20/12/2023 Spot Bond				101.79321		101.76325			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34(On 20/12/2018 Spot Bond				101.37993		101.35633			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34(On 20/12/2023 Spot Bond				101.59756		101.52194			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.68149		100.61293			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34(On 10/02/2016 Spot Bond				100.36046		100.33778			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				101.31613		101.24513			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.65799		100.63571			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35(On 28/05/2019 Spot Bond				99.97953		99.95899			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN355 On 30/04/2018 Spot Bond				100.62177		100.55478			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN356 On 24/07/2017 Spot Bond				100.75821		100.69084			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.32221		101.25945			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.42000	105.29660	10.20000	106.45345			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.46170		101.43684			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.55883		100.47861			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.56000	107.78687	12.34000	108.84167			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.58096		100.49756			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.59000	101.34746	12.37000	102.34537			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.19138	10.02000	106.16317			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.58096		100.49756			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.73261		100.66124			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond				101.75465		101.67165			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.43919		101.41468			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.46976		101.44478			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.46991		101.44493			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.40524		101.32951			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.95500	103.96732	9.73500	104.81289			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				101.64753		101.61866			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				101.60292		101.52705			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	102.22230	10.98000	102.19260			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.76580	11.00000	104.73532			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.64931		101.62157			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN38 On 22/07/2017 Spot Bond				100.74378		100.72175			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			12.35000	103.52210	12.13000	104.59802			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.78676		101.70225			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.46964		101.44466			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.79731		100.77120			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.56874		101.54224			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				101.19851		101.17648			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				101.35295		101.32976			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.37948		101.31404			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.58944		91.58944			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.45996		101.39078			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				99.87113		99.80681			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN396 On 20/03/2020 Spot Bond				101.58506		101.51002			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				102.02197		101.92638			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.29714		100.22841			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.29542		100.22709			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.45996		101.39078			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				101.64757		101.56960			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				101.27334		101.25036			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				101.25353		101.18585			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.16522		100.08254			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN405 On 20/06/2016 Spot Bond				101.28999		101.22873			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				81.85289		81.85289			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				101.46890		101.39930			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN408 On 25/07/2016 Spot Bond				100.52972		100.47822				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				101.15376		101.07349				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				101.18711		101.11032				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.50907		100.43238				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.53212		100.45194				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.15028		100.07509				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.46624	7.01000	42.44260				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				167.05197		170.92199				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			8.92500	148.14548	8.70500	149.33987				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			8.54000	155.70512	8.32000	159.81551				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			8.54000	156.12679	8.32000	160.20476				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				98.96614		98.94699			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				98.95730		98.93799			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.10418		101.07997			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.42224		101.39902			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				101.55974		101.53338			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				101.45908		101.43426			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.47891		101.45379			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.08917		101.01813			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				101.47784		101.40782			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.76274		100.69497			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				101.34548		101.28163			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.43394		101.40951			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				101.42494		101.40065			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.43388		101.40945			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.47784		101.40782			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.02295		99.99970			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.02226		100.99723			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			9.15500	106.74118	8.95000	106.82446			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.03000	101.94421	8.82000	102.42720			0.00	0	830,000,000
Total COJ04 SPOT									0.00	0	830,000,000
Total For COJ04									0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.59500	111.11375	10.37500	112.30187			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			7.64000	103.16179	7.49000	103.18423			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			10.16500	107.15086	9.94500	108.06198			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			10.20000	102.05205	9.98000	103.29162			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			10.57000	96.11568	10.35000	97.17164			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.27000	96.93674	11.05000	98.30899			0.00	0	1,000,000,000
Total COT02 SPOT									0.00	0	1,000,000,000
Total For COT02									0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.27000	90.01153	11.05000	91.34023			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				99.97917		99.95848			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.85531	100.00000	11.82659			0.00	0	0
Total CPL011U SPOT									0.00	0	0
Total For CPL011U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.03912		100.01954			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				101.36850		101.34560			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	99.93470			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.47512		102.41619			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL021 On 12/03/2020 Spot Bond			100.00000	11.01569	100.00000	10.98900			0.00	0	0
Total CPL021U SPOT									0.00	0	0
Total For CPL021U									0.00	0	0
CPL031 On 12/12/2018 Spot Bond			100.00000	13.62743	100.00000	13.59442			0.00	0	0
Total CPL031U SPOT									0.00	0	0
Total For CPL031U									0.00	0	0
CPL041 On 26/08/2016 Spot Bond			100.00000	44.64075	100.00000	44.44444			0.00	0	0
Total CPL041U SPOT									0.00	0	0
Total For CPL041U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.93000	96.97105	11.71000	97.95279			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	19.13191	100.00000	19.08557			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	10.37893	100.00000	10.35379			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	19.91389	100.00000	19.86565			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.61388		100.59390			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.23000	100.22277	8.02000	100.59169			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.13580		100.07755			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.03645		100.01822			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				99.87066		99.85176			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	85.26957	100.00000	85.07444			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.65569		101.63408			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.09823		101.07468			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.51387		100.49218			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC11 On 03/02/2016 Spot Bond				100.39726		100.33767			0.00	0	0
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.41595		100.35334			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.90620		101.81607			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				101.23058		101.19395			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.65649		101.57810			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				56.57112		56.42191			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.69500	98.80033	9.47500	99.72373			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			7.87500	108.38213	7.67000	108.52392			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			9.47500	100.41404	9.26000	101.15818		913,390,000,000.00	96,400,000	1,449,500,000	
Total DV22 SPOT								913,390,000,000.00	96,400,000	1,449,500,000	
Total For DV22								913,390,000,000.00	96,400,000	1,449,500,000	
DV23 On 27/02/2023 Spot Bond			9.89000	100.57301	9.67000	101.70537		1,386,578,000,000.00	140,200,000	1,120,400,000	
Total DV23 SPOT								1,386,578,000,000.00	140,200,000	1,120,400,000	
Total For DV23								1,386,578,000,000.00	140,200,000	1,120,400,000	
DV24 On 18/02/2024 Spot Bond			9.83000	99.43888	9.61000	100.66279		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			9.86000	102.01010	9.66500	103.45421		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC007 On 15/09/2015 Spot Bond				101.36299		101.30450				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.13525		100.07724				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC010 On 15/09/2015 Spot Bond				101.43815		101.37961				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				101.49585		101.47553				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.59108		100.53357				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				101.18520		101.12529				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC014 On 24/02/2016 Spot Bond			100.00000	69.51595	100.00000	67.85714		715,000,000,000,000.00		257,150,000,000	98,900,000,000	
Total DVC014 SPOT								15,000,000,000,000.00		257,150,000,000	98,900,000,000	
Total For DVC014								15,000,000,000,000.00		257,150,000,000	98,900,000,000	
DVC015 On 24/08/2016 Spot Bond			100.00000	48.81642	100.00000	44.64292		020,000,000,000,000.00		10,200,000,000	5,100,000,000	
Total DVC015 SPOT								20,000,000,000,000.00		10,200,000,000	5,100,000,000	
Total For DVC015								20,000,000,000,000.00		10,200,000,000	5,100,000,000	
DVF16 On 19/11/2016 Spot Bond				100.23962		100.22005				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				100.96668		100.94455				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				100.68368		100.66140				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.58500	120.35810	8.37000	121.28791				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01 On 04/04/2016 Spot Bond				97.48239		97.42794			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			2.35000	101.46223	2.31000	102.13367			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			2.08000	127.34960	2.08000	127.33165			0.00	0	350,000,000
Total EL28 SPOT									0.00	0	350,000,000
Total For EL28									0.00	0	350,000,000
EL29 On 19/11/2029 Spot Bond			2.08000	114.79056	2.08000	114.77439			0.00	0	100,000,000
Total EL29 SPOT									0.00	0	100,000,000
Total For EL29									0.00	0	100,000,000
EL30 On 29/07/2030 Spot Bond			2.00000	115.65552	2.00000	115.63949			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.21000	105.49696	2.20000	105.62179			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			2.33000	101.85524	2.29000	102.50440			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			10.00500	102.95870	9.78500	103.78625		1,200,600,000,000.00		120,000,000	30,000,000
Total EMM01 SPOT								1,200,600,000,000.00		120,000,000	30,000,000
Total For EMM01								1,200,600,000,000.00		120,000,000	30,000,000
EMM02 On 11/03/2021 Spot Bond			9.90500	108.32562	9.68500	109.24420		1,584,800,000,000.00		160,000,000	40,000,000
Total EMM02 SPOT								1,584,800,000,000.00		160,000,000	40,000,000
Total For EMM02								1,584,800,000,000.00		160,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.32000	101.58618	10.10000	102.79930			412,800,000,000.00	40,000,000	10,000,000
Total EMM03 SPOT									412,800,000,000.00	40,000,000	10,000,000
Total For EMM03									412,800,000,000.00	40,000,000	10,000,000
EMM04 On 16/05/2028 Spot Bond			10.49500	96.89171	10.30000	97.65931			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.63500	103.90416	10.44000	104.67929			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			10.42000	101.17947	10.20000	101.94936			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				99.97836		99.91350			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.55060		101.52880			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.46382		100.44147			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.44678		100.42525			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.17172		100.15012			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				99.86949		99.80435			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.42485		100.40440			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				100.00000	0.00000	100.00000			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC11 On 23/02/2016 Spot Bond				100.00974		100.03805			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.05698	100.00000	69.52601			0.00	4,200,000,000	4,200,000,000
Total EPFC17 SPOT									0.00	4,200,000,000	4,200,000,000
Total For EPFC17									0.00	4,200,000,000	4,200,000,000
EPFC18 On 22/08/2016 Spot Bond				100.06015	100.00000	49.01821			0.00	23,300,000,000	15,800,000,000
Total EPFC18 SPOT									0.00	23,300,000,000	15,800,000,000
Total For EPFC18									0.00	23,300,000,000	15,800,000,000
EQS04 On 22/09/2015 Spot Bond				102.12476		102.09633			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				96.61869		96.58198			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.06531		100.03699			0.00	0	180,000,000
Total EQS06 SPOT									0.00	0	180,000,000
Total For EQS06									0.00	0	180,000,000
EQS07 On 09/04/2018 Spot Bond			10.56500	99.01996	10.36000	99.44007			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				98.26522		98.23157			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				97.85178		97.76703			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.22550		100.20279			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.23886		100.21480			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.21002		100.14692			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.20049		100.14025			0.00	0	1,400,000,000
Total ERS16 SPOT									0.00	0	1,400,000,000
Total For ERS16									0.00	0	1,400,000,000
ERSA1: On 17/11/2025 Spot Bond				100.20710		100.14489			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.20688		100.18607			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.20419		100.18366			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.21628		100.19452			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.22531		100.20263			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.30000	99.94824	6.30000	99.93101			0.00	0	0
Total ES15 SPOT									0.00	0	0
Total For ES15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			8.39500	105.23306	8.19000	105.69556			6,017,467,161,000.00	716,791,800	16,405,728,000
Total ES18 SPOT									6,017,467,161,000.00	716,791,800	16,405,728,000
Total For ES18									6,017,467,161,000.00	716,791,800	16,405,728,000
ES23 On 25/01/2023 Spot Bond			9.08500	105.73811	8.86500	106.92656			9,604,726,503,500.00	1,057,207,100	7,357,472,300
Total ES23 SPOT									9,604,726,503,500.00	1,057,207,100	7,357,472,300
Total For ES23									9,604,726,503,500.00	1,057,207,100	7,357,472,300
ES26 On 02/04/2026 Spot Bond			9.37000	93.06299	9.15000	94.41267			9,668,686,553,000.00	1,031,876,900	15,858,823,200
Total ES26 SPOT									9,668,686,553,000.00	1,031,876,900	15,858,823,200
Total For ES26									9,668,686,553,000.00	1,031,876,900	15,858,823,200
ES33 On 15/09/2033 Spot Bond			9.95000	82.99769	9.77500	84.21488			546,944,535,000.00	54,969,300	72,468,469,900
Total ES33 SPOT									546,944,535,000.00	54,969,300	72,468,469,900
Total For ES33									546,944,535,000.00	54,969,300	72,468,469,900
ES42 On 25/04/2042 Spot Bond			10.02000	88.80656	9.84500	90.22572			1,044,084,000.00	104,200	63,983,547,300
Total ES42 SPOT									1,044,084,000.00	104,200	63,983,547,300
Total For ES42									1,044,084,000.00	104,200	63,983,547,300
EXX01 On 19/05/2017 Spot Bond				99.14901		99.12388			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				97.26733		97.23256			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.84994		100.82790			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				101.31127		101.28914			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.13056		100.02310			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.12139		100.01335			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC15 On 02/12/2015 Spot Bond				99.88799		99.86897				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				102.71716		102.65852				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.50605		101.44660				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				101.42519		101.36658				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.28764		100.22998				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.05766	100.00000	70.26657				0.00	29,500,000,000	18,000,000,000
Total FIFC22 SPOT										0.00	29,500,000,000	18,000,000,000
Total For FIFC22										0.00	29,500,000,000	18,000,000,000
FIFC23 On 23/08/2016 Spot Bond				100.05968	100.00000	54.15284				0.00	16,500,000,000	16,500,000,000
Total FIFC23 SPOT										0.00	16,500,000,000	16,500,000,000
Total For FIFC23										0.00	16,500,000,000	16,500,000,000
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11843	100.00000	0.11806				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.11843	100.00000	0.11806				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.95866	100.00000	10.93212				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.66676	100.00000	10.64092				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.52905		101.50655				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR2A4f On 15/09/2023 Spot Bond				100.69421		100.66802				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4c On 15/09/2023 Spot Bond				101.70824		101.68324				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4d On 15/09/2023 Spot Bond				101.82765		101.80099				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			9.88500	97.69496	9.68000	98.22638				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.46427		101.44475				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.46420		101.44468				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.71392		100.69054				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				103.75366		103.73362				0.00	800,000,000	0
Total FRB11 SPOT										0.00	800,000,000	0
Total For FRB11										0.00	800,000,000	0
FRB12 On 02/06/2024 Spot Bond				101.97748		101.95460				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				102.01041		101.98714				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			10.65500	99.54901	10.43500	100.44060				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				102.11400		102.08709				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2025 Spot Bond				101.31488		101.28742			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				101.33473		101.30685			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			10.73500	105.61410	10.53000	106.15890			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				102.77048		102.74694			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.99500	137.09959	1.99500	137.08061			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.08000	283.08360	2.06000	283.43002			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			2.23500	115.95386	2.23000	115.98646			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.91000	158.73182	2.91000	158.70588			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			3.12000	198.64897	3.11000	198.88406			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			7.46000	106.33706	7.31000	106.32412			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			7.56200	67.60561	7.56400	67.55859			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			9.39000	43.04273	9.39200	43.00407			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.63000	41.67658	9.63000	41.63876			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				102.40765		102.31919			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				101.73959		101.71046			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.50589		101.48036			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.65332		101.62552			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.62971		101.55258			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: 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
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				101.55290		101.47937			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.90805		101.87947			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.60292		101.52705			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				101.70469		101.62403			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.10206		102.00270			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				102.03978		101.94334			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	24.56528	100.09221	24.50572			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.45460		101.38566			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				108.89102		108.91726			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.93699		101.90482			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0

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 20/09/2015 Spot Bond				101.97496		101.95633			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.61726		101.59002			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.63527		101.60775			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.49324		101.46791			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.52252		101.45041			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.99526		101.90093			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.49572		101.42486			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	67.25382	13.22500	67.23004			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.40989		101.34304			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.41167		101.34474			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				102.08100		102.04661			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				101.47605		101.40611			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.46500	104.48492	3.46000	104.51030			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.54040		101.46745			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				101.54040		101.46745			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.14165		100.07078			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				101.34741		101.27475			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				99.54400		99.47238			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.45102		101.38225			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				101.41704		101.34986			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.55329		100.47387			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				101.66007		101.58151			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.34586		100.28083			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0

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 06/08/2023 Spot Bond				100.54774		100.46913			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.78291		100.70661			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.90620		101.81607			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.92628		101.89428			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2016 Spot Bond				101.40094		101.33451			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.52252		101.45041			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				101.52252		101.45041			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				101.45980		101.43843			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				101.16963		101.14772			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				101.23363		101.21056			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.16046		101.14015			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500			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				100.99903		100.97796			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.60828		101.53215			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				100.98246		100.96130			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.14202		101.12169			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.95833		100.93719			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.96093		100.93974			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.90545		100.88204			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.82217		100.80081			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.90545		100.88204			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.81884		100.79756			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.49484		100.47101			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	100.49515	8.75000	100.42428				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				101.35324		101.28545				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	11.14613	100.00000	11.11914				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	10.21799	100.00000	10.19325				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				96.71850		96.66488				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.80906	100.00000	12.77803				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.57613		101.50151				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	29.43171	100.00000	29.36041				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.45678		100.43365				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.81853	100.00000	10.79232				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	21.20494	100.00000	21.15357				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.45674		100.43361				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	21.17768	100.00000	21.12637				0.00	0	0
Total FRC216 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.45565		100.43258				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.43357		100.41162				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.52961		100.50630				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.49850		100.47655				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			2.80500	130.74489	2.80500	130.72393				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.34148		100.31999				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.33717		100.31595				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.33717		100.31595				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.16019		100.13716				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				101.57279		101.55186				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				101.43078		101.40891				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				101.48623		101.45953				0.00	0	0
Total FRC229 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC229									0.00	0	0
FRC23 On 20/06/2020 Spot Bond				101.60292		101.52705			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23 On 25/06/2018 Spot Bond				101.31539		101.25006			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				100.84517		100.78326			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23 On 31/01/2022 Spot Bond			3.66500	124.16602	3.66500	124.09400			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.61367		101.58648			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				101.81557		101.79148			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.70673		100.68281			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			3.33500	126.76833	3.33500	126.74622			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.64242		101.61479			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				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.38500	126.40035	3.38500	126.37813			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			3.36500	126.54739	3.36500	126.52522			0.00	0	0
Total FRC71 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.79000	130.89824	2.79000	130.87731				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			2.86000	141.92248	2.86000	141.89943				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.78922		100.76253				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.43390		101.40947				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.63168		101.60421				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.89755		101.86599				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.82931		101.79880				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.56362		101.48958				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				101.56183		101.48788				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				101.40997		101.38929				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	14.24330	100.00000	14.20880				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	63.22854	100.00000	63.07536				0.00	0	0
Total FRD02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD02U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	30.96328	100.00000	30.88827				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	33.57744	100.00000	33.47261				0.00	0	500,000,000
Total FRD11U SPOT										0.00	0	500,000,000
Total For FRD11U										0.00	0	500,000,000
FRD13I On 31/12/2019 Spot Bond			100.00000	12.78453	100.00000	12.75356				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.32319		101.29613				0.00	153,200,000	38,300,000
Total FRJ16 SPOT										0.00	153,200,000	38,300,000
Total For FRJ16										0.00	153,200,000	38,300,000
FRJ17 On 04/04/2017 Spot Bond				101.88640		101.86712				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.06520		100.93866				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.66896		100.64649				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				99.43478		99.40259				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.49783		99.46387				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.22145		102.20233				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.09800	107.34640	2.07800	107.93781				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			2.45000	114.26525	2.41000	115.04617				0.00	0	0
Total FRS101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				100.73315		100.71200				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.89508				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.89508				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 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
FRS105 On 30/01/2016 Spot Bond				100.71077		100.68521				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.59000	111.52333	2.55000	112.28139				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.56000	214.41013	2.55000	214.67219				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.56000	112.10421	2.52000	112.86710				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.59000	213.52777	2.58000	213.78832				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.77337		100.69281				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			2.32000	115.11748	2.31500	115.14954				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			2.65000	110.37237	2.61000	111.12085				0.00	0	0
Total FRS115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				50.86600		50.12800				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.75500	108.39228	2.71500	109.12429				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.71000	210.04244	2.70000	210.29699				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.76000	208.61079	2.75000	208.86288				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.25000	101.38514	2.24500	101.41360				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.79000	207.75753	2.78000	208.00817				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.03000	103.40542	2.99000	104.09610				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			2.95000	158.06590	2.95000	158.03989				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.48000	95.83010	3.44000	96.45839				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			2.94000	158.23209	2.94000	158.20607				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				102.01205		101.95616				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.00000	157.20202	3.00000	157.12059				0.00	0	0
Total FRS131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS131									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.30000	194.10817	3.29000	194.27370			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13: On 24/03/2020 Spot Bond				87.38176		89.71445			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.41000	96.96304	3.37000	97.56639			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.38000	97.45357	3.34000	98.06095			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.19000	100.63142	3.15000	101.26485			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			2.81000	160.41095	2.81000	160.33355			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			3.07000	199.99699	3.06000	200.16726			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS13: On 08/08/2016 Spot Bond				100.29936		100.24309			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.20000	280.77893	2.18000	281.12103			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	282.89067	2.07000	283.23676		146,300,000,000.00	70,000,000	70,000,000	
Total FRS37 SPOT								146,300,000,000.00	70,000,000	70,000,000	
Total For FRS37								146,300,000,000.00	70,000,000	70,000,000	
FRS43 On 07/12/2023 Spot Bond			2.81000	269.40508	2.79000	269.72587		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			2.46500	133.37061	2.46500	133.35045		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.68822		100.66565				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.99500	132.90754	1.99500	132.88914				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				100.84734		100.82373				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.10668		101.08389				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.51709		100.49433				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			2.43000	111.53436	2.39000	112.41659				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.50076	104.97509	31.42107				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	37.71987	101.07593	37.62760				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	30.57543	100.44759	30.50106				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	36.02303	100.76967	35.93517				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			2.08000	121.92583	2.07000	122.15591				0.00	0	0
Total FRS81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.18000	116.49866	2.17500	116.53162				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				98.93757		98.93428				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			2.21000	116.20114	2.20500	116.23391				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				99.97694		99.95396				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	353.57554	2.27000	353.90131				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.35264		100.33048				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				99.99989		99.97913				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			7.61500	103.96215	7.41000	104.14611				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			8.32500	104.12698	8.11500	104.49508				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			8.61500	108.20624	8.41000	108.67032				0.00	0	2,000,000,000
Total FRX18 SPOT										0.00	0	2,000,000,000

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 FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.24500	101.67858	9.03000	102.39115			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.51500	100.48909	9.29500	101.32478			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.25000	87.03974	10.03000	88.06201			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			10.28000	105.02792	10.16000	105.72352		8,224,000,000,000.00		800,000,000	800,000,000
Total FRX24 SPOT								8,224,000,000,000.00		800,000,000	800,000,000
Total For FRX24								8,224,000,000,000.00		800,000,000	800,000,000
FRX26 On 01/10/2026 Spot Bond			10.76000	95.77251	10.54000	97.08478			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			11.03000	91.56008	10.83500	92.84410			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.15000	88.11058	10.95500	89.39054			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			10.48500	80.37769	10.31000	81.64280			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				101.28099		101.25891			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				101.29899		101.27663			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.34393		101.32089			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				101.41589		101.39174			0.00	0	0
Total FS1B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.46984		101.44486				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.70352		101.67495				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.14099		100.12071				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00187		99.98088				0.00	0	3,820,000,000
Total FS2A4 SPOT										0.00	0	3,820,000,000
Total For FS2A4										0.00	0	3,820,000,000
FS2A5 On 20/08/2038 Spot Bond				100.14606		100.12505				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.15167		100.12985				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.15634		100.13385				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.17685		100.15140				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.29036	100.00000	2.28481				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	0.38426	100.00000	0.38333				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3B1U										0.00	0	0
FS3C1 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
FS3D1 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
FS4A1 On 20/03/2018 Spot Bond			100.00000	10.13022	100.00000	10.10568				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2 On 20/03/2020 Spot Bond			100.00000	1.69957	100.00000	1.69545				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3 On 20/03/2022 Spot Bond			100.00000	0.28514	100.00000	0.28445				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4 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
FS4A5 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
FS4B1 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
FS4C1 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
FS4D1 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				100.96571		100.94361				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			9.70500	103.23223	9.49500	103.51487				0.00	0	0
Total GFC04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.04035		99.97946				0.00	0	550,000,000
Total GH31A1 SPOT										0.00	0	550,000,000
Total For GH31A1										0.00	0	550,000,000
GH31A On 25/02/2042 Spot Bond				100.04167		99.97878				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.04219		99.97850				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.04562		99.97672				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.04982		99.97453				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.05243		99.97316				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
GPT34 On 11/11/2015 Spot Bond				100.29326		100.23827				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.67419	100.00000	11.64591				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	24.10938	100.00000	24.05098				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	13.25601	100.00000	13.22389				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	10.62117	100.00000	10.58801				0.00	0	0
Total GRB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.63337		100.57173				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.65739		100.59339				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.68718		100.62026				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.72848		100.65753				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.60013		100.57998				0.00	40,000,000	463,500,000
Total GRT02 SPOT										0.00	40,000,000	463,500,000
Total For GRT02										0.00	40,000,000	463,500,000
GRT03 On 15/10/2015 Spot Bond				100.88836		100.86647				0.00	40,000,000	824,854,000
Total GRT03 SPOT										0.00	40,000,000	824,854,000
Total For GRT03										0.00	40,000,000	824,854,000
GRT04 On 15/09/2016 Spot Bond				102.13224		102.11168				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.61368		101.59180				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.13365		100.02570				0.00	0	0
Total GRT07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.32849		101.30684				0.00	0	9,896,700
Total GRT08 SPOT										0.00	0	9,896,700
Total For GRT08										0.00	0	9,896,700
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			134,840,000,000,000.00	1,348,400,000	1,348,400,000	1,348,400,000
Total GRX01U SPOT									14,840,000,000,000.00	1,348,400,000	1,348,400,000	1,348,400,000
Total For GRX01U									14,840,000,000,000.00	1,348,400,000	1,348,400,000	1,348,400,000
GSIZ16 On 23/09/2016 Spot Bond				101.70316		101.67982				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.64717		100.62016				0.00	0	1,185,000,000
Total HCH01 SPOT										0.00	0	1,185,000,000
Total For HCH01										0.00	0	1,185,000,000
HIL01U On 21/11/2019 Spot Bond			100.00000	9.80571	100.00000	9.78196				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.52951		101.50718				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.51776		100.49592				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.52357		100.50148				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				101.16164		101.10719				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.36712		100.31205				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.22573	100.00000	10.18027				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	10.22573	100.00000	10.18027				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.84759	100.00000	10.79937				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.84759	100.00000	10.79937				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.67706	100.00000	11.62571				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	11.64712	100.00000	11.59534				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	12.62433	100.00000	12.56821				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.88547		100.86255			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.03392		101.00862			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.36703		100.34433			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	112.12500	10.00000	112.09500			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			9.58500	100.67272	9.37500	100.93126			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.17501		100.14982			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.16478		100.14108			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			8.78500	104.49522	8.57000	105.34094		631,641,500.00	71,900	1,652,447,200	
Total HWAY20 SPOT								631,641,500.00	71,900	1,652,447,200	
Total For HWAY20								631,641,500.00	71,900	1,652,447,200	
HWAY2 On 07/12/2023 Spot Bond			1.97000	285.21608	1.95000	285.56655		0.00	0	2,300,000,000	
Total HWAY23 SPOT								0.00	0	2,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	2,300,000,000
HWAY2 On 07/12/2024 Spot Bond			1.95000	292.24194	1.93000	292.64157			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			9.95000	94.74923	9.77500	96.15137			0.00	0	2,070,000,000
Total HWAY34 SPOT									0.00	0	2,070,000,000
Total For HWAY34									0.00	0	2,070,000,000
HWAY3 On 31/07/2035 Spot Bond			9.97000	94.48208	9.79500	95.90354			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	37.71772	100.00000	37.62634			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	90.80091	100.00000	90.57890			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	41.59165	100.00000	41.49090			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	33.32910	100.00000	33.24835			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	112.12500	10.00000	112.09500			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			1.57000	122.73662	1.56500	122.77367		32,153,600,000,000.00	20,480,000,000	49,615,739,600	
Total I2025 SPOT								32,153,600,000,000.00	20,480,000,000	49,615,739,600	
Total For I2025								32,153,600,000,000.00	20,480,000,000	49,615,739,600	
I2033 On 28/02/2033 Spot Bond			1.80000	101.81419	1.74000	102.71511		7,200,000,000,000.00	4,000,000,000	37,000,561,700	
Total I2033 SPOT								7,200,000,000,000.00	4,000,000,000	37,000,561,700	
Total For I2033								7,200,000,000,000.00	4,000,000,000	37,000,561,700	
I2038 On 31/01/2038 Spot Bond			1.83000	127.41612	1.79000	128.30740		35,234,637,000,000.00	19,253,900,000	167,984,056,000	
Total I2038 SPOT								35,234,637,000,000.00	19,253,900,000	167,984,056,000	
Total For I2038								35,234,637,000,000.00	19,253,900,000	167,984,056,000	
I2046 On 31/03/2046 Spot Bond			1.91000	127.63649	1.89500	128.03720		2,744,288,000,000.00	1,436,800,000	70,269,945,600	
Total I2046 SPOT								2,744,288,000,000.00	1,436,800,000	70,269,945,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									2,744,288,000,000.00	1,436,800,000	70,269,945,600
I2050 On 31/12/2050 Spot Bond			1.91000	136.31969	1.89000	136.96414			1,962,525,000,000.00	1,027,500,000	55,533,386,900
Total I2050 SPOT									1,962,525,000,000.00	1,027,500,000	55,533,386,900
Total For I2050									1,962,525,000,000.00	1,027,500,000	55,533,386,900
IBL21 On 15/03/2016 Spot Bond			8.57500	104.74821	8.37000	104.83389			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			8.45500	107.92761	8.24500	108.38890			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			8.39500	100.08354	8.19000	100.25012			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.51385		100.49216			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			1.63000	133.03033	1.63000	133.01321			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			2.06500	136.53677	2.06500	136.51760			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.68418		101.66391			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			8.57500	103.94007	8.36500	104.39984			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				102.11118		102.09035			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.32656		100.30734			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	112.12500	10.00000	112.09500			0.00	0	0
Total IBL43/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 IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.21500	98.03779	9.01000	98.57899				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			9.70500	92.23327	9.49000	92.92621				0.00	0	3,967,000,000
Total IBL46 SPOT										0.00	0	3,967,000,000
Total For IBL46										0.00	0	3,967,000,000
IBL48 On 19/03/2016 Spot Bond				101.37595		101.35386				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			9.10500	98.91794	8.89500	99.36028				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.72500	98.20224	9.51000	98.99607				0.00	0	26,500,000,000
Total IBL50 SPOT										0.00	0	26,500,000,000
Total For IBL50										0.00	0	26,500,000,000
IBL52 On 31/07/2016 Spot Bond				100.47728		100.45656				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.66217		99.63799				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			8.02000	99.84836	7.81500	100.00668				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			8.99500	98.35031	8.79000	98.83926				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.61333		100.59025				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.28071		100.26050				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			8.22500	100.71682	8.01500	100.98055				0.00	0	0
Total IBL58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.95500	100.99207	8.75000	101.57407				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			10.05000	101.42333	9.83000	102.65165				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				101.14704		101.12627				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.68492		100.66438				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.50454		100.48350				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.60495		100.58375				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.61665		100.59504				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.56107		101.53913				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			2.79500	130.82127	2.79500	130.80035				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.20741		101.18597				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	17.54002	100.00000	17.46289				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.17043		100.14900				0.00	10,000,000,000	36,200,000,000
Total IBL73 SPOT										0.00	10,000,000,000	36,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	10,000,000,000	36,200,000,000
IBL75 On 19/08/2020 Spot Bond				100.17579		100.15369				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01138	100.00000	0.01135				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				100.74045		100.72023				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.71464		100.69342				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			9.70500	97.43879	9.48500	98.26504				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.03046		100.05867				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				99.90711		99.93405				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.37000	97.63411	10.15000	98.86543				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.36299	5.00000	100.34952				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	101.76959	5.00000	101.75586				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	101.80260	4.00000	101.79164				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	101.43864	4.00000	101.42766				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	64.35728	100.00000	64.20137				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	64.22808	100.00000	64.07249				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	64.22808	100.00000	64.07249				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	106.93022	9.20000	106.90394				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.24321		100.21877				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	8.72753	100.00000	8.70638				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.44112		100.41241				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	22.71910	100.00000	22.66406				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	20.37092	100.00000	20.32157				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	1.82464	100.00000	1.82115				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	9.81408	100.00000	9.79030				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	9.97544	100.00000	9.95126				0.00	0	0
Total IN281U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.85647	100.00000	11.82774				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.36950	100.00000	9.34877				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	43.49625	100.00000	43.39088				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.13791	100.00000	10.10444				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	96.87500	100.00000	96.12403				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	96.87500	100.00000	96.12403				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	96.87500	100.00000	96.12403				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	94.93670	100.00000	93.75000				0.00	0	0
Total IN311U SPOT										0.00	0	0
Total For IN311U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	11.79039	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	89.07452	100.00000	88.86243				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	99.45504	100.00000	99.72678				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	88.59223	100.00000	88.37772				0.00	0	0
Total IN542U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	84.82793	100.00000	84.63558				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.60078	6.65000	99.54659				0.00	0	0
Total INA537 SPOT										0.00	0	0
Total For INA537										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.65000	99.72746	6.65000	99.67313				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.47442	6.65000	99.42037				0.00	0	0
Total INA539 SPOT										0.00	0	0
Total For INA539										0.00	0	0
INA540 On 29/09/2015 Spot Bond			6.65000	99.34838	6.65000	99.29447				0.00	0	0
Total INA540 SPOT										0.00	0	0
Total For INA540										0.00	0	0
INA541 On 06/10/2015 Spot Bond			100.00000	90.12346	100.00000	100.00000				0.00	0	0
Total INA541 SPOT										0.00	0	0
Total For INA541										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.09054	6.70000	99.03650				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			6.80000	98.94924	6.80000	98.89455				0.00	0	0
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.80000	98.82172	6.80000	98.76717				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.80000	98.56766	6.80000	98.51339				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.31491	6.80000	98.26092				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.03787	102.25468	10.94354	102.25633				0.00	0	0
Total ING115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.03787	101.72850	10.94354	101.73014				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.57651		101.55028				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.54640		101.52062				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.58449	6.50000	102.56656				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.58506		101.51002				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				101.48286		101.41932				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				100.85377		100.79405				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.52171		101.44962				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				105.58494		105.51655				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				99.74397		99.68910				0.00	0	0
Total ING297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.61376		99.55859				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	88.80779	100.00000	88.59223				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				101.18802		101.13145				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				100.71127		100.65634				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				102.08904		102.02637				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.43530		100.40605				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	88.37772	100.00000	88.16425				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	112.12500	10.00000	112.09500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.94308		100.92093				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				100.95528		100.93286				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			9.08500	102.82866	8.88000	103.10830				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				101.17533		101.15372				0.00	0	0
Total IPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.20329		101.18118			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				101.22196		101.19951			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				100.87649		100.85489			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				100.92091		100.89826			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				100.89407		100.87205			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.53193		100.47690			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.05500	99.56233	9.83500	100.46576			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.42942		101.40999			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			9.14500	105.20587	8.93500	105.57607		1,829,000,000,000.00		200,000,000	1,410,000,000
Total IPL6 SPOT								1,829,000,000,000.00		200,000,000	1,410,000,000
Total For IPL6								1,829,000,000,000.00		200,000,000	1,410,000,000
IPL7 On 05/04/2018 Spot Bond				101.08701		101.06507			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.03239		101.00969			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.45159		99.42540			0.00	0	0
Total IPL9 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.80179		102.77864				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				99.74095		101.92507				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.74500	131.17472	2.74500	131.15391				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.50000	154.33874	3.50000	154.31104				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.32173		101.29708				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.05977		101.03503				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.94552		100.92073				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.79952		101.77439				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				99.37713		99.34390				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.57000	110.76915	3.56500	110.77223				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			3.57000	110.76915	3.56500	110.77223				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				101.91849		101.89258				0.00	0	0
Total IV031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.95148		99.92446				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	10.65786	100.00000	10.61099				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			10.75500	111.17538	10.55000	111.63260				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.48792		102.46549				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			3.60000	147.68786	3.60000	147.66097				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.65000	99.60078	6.65000	99.60078				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			6.65000	99.47442	6.65000	99.47442				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			6.65000	99.34838	6.65000	99.34838				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			6.70000	99.21687	6.70000	99.21687				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			6.70000	98.71348	6.70000	98.71348				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.80000	98.56766	6.80000	98.56766				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.80000	98.44112	6.80000	98.44112				0.00	0	0
Total IVA545 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA545									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	98.53148	6.80000	98.47725			2,720,000,000,000.00	400,000,000	400,000,000
Total IVA547 SPOT									2,720,000,000,000.00	400,000,000	400,000,000
Total For IVA547									2,720,000,000,000.00	400,000,000	400,000,000
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500			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				100.74538		100.72512			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.03760		101.01663			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.14054		100.12034			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.01647		100.04251			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				99.92044		99.90034			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				100.94372		100.92158			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				100.94982		100.92754			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				100.96203		100.93948			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				100.90708		100.88576			0.00	0	0
Total IVC020 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.79793		100.77563			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.63238		100.61023			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.46121		101.43732			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.21171		100.19048			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.01809		99.99994			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.01790		99.99995			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				101.18846		101.16578			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.71712		100.69563			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.35774		101.33537			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.22593		101.20378			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.25747		101.23477			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.25746		101.23477			0.00	0	0
Total IVC035 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.55500	100.19758	9.35000	100.82481				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	14.07343	100.00000	14.04244				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	12.23689	100.00000	12.20725				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			9.72500	99.19162	9.50500	100.13377				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.64395		100.62140				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.42951		101.40839				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				106.08425		106.02630				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.68945		100.66878				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.61634		101.59713				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.33000	102.48455	7.18000	102.49001				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.48360		100.46031				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.13379		100.02582				0.00	0	0
Total IVC049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.85258		99.83114			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.54723		100.52412			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.33891		100.31758			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.36812		100.34491			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				99.86314		99.84316			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.37881		101.35558			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.61278		100.59131			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				101.18685		101.16421			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.61256		101.59151			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.60982		100.58687			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.26834		101.24507			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.28541		100.26322			0.00	0	0
Total IVC062 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.47823		100.45402				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.71142		100.68468				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.63184		100.60894				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				100.78893		100.76594				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	81.05727	100.00000	80.87912				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				101.72526		101.70433				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.74442		101.72186				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.63717		101.61334				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				99.74929		101.71237				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				99.90092		104.23197				0.00	0	0
Total KSB007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.63745		100.61060				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.61589		100.58760				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.92000	137.93493	8.70000	139.91255				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.27792		101.25711				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.62189		99.60038				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				99.90075		101.70493				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.35414		101.33175				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				100.98041		100.95887				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.67500	98.81517	10.46000	99.49529				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	100.05155	9.71000	100.02577				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.59009		100.56788				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			9.17500	97.63856	8.96500	97.97920				0.00	0	3,280,000,000
Total LGL02 SPOT										0.00	0	3,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL02									0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			9.30500	99.26394	9.09500	99.70552			0.00	0	700,000,000
Total LGL03 SPOT									0.00	0	700,000,000
Total For LGL03									0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			10.34500	95.82292	10.13000	96.59677			0.00	0	590,000,000
Total LGL04 SPOT									0.00	0	590,000,000
Total For LGL04									0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				101.79931		101.77419			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				102.22640		102.19434			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.35000	102.80989	8.20000	102.83189			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				102.42529		102.39045			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.05656		100.02799			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.15350		100.13142			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.15560		100.08886			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.16618		100.09490			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.27198		100.21358			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.39350		101.33375			0.00	0	0
Total MAQ065 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ065										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.75129		99.69799				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				99.24300		99.19018				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.59949		98.54562				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				99.92430		99.86886				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				99.92375		99.86791				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				100.67039		100.62145				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				100.72569		100.67399				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.58163		101.49652				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				99.84272		99.79029				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.28163		99.22907				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				101.15782		101.13770				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				101.74257		101.72283				0.00	0	0
Total MBF030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				101.22276		101.20272				0.00	1,600,000,000	575,000,000
Total MBF033 SPOT										0.00	1,600,000,000	575,000,000
Total For MBF033										0.00	1,600,000,000	575,000,000
MBF03: On 10/12/2016 Spot Bond				101.65507		101.63533				0.00	0	300,000,000
Total MBF035 SPOT										0.00	0	300,000,000
Total For MBF035										0.00	0	300,000,000
MBF03: On 11/11/2016 Spot Bond				100.16585		100.14518				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				100.86535		100.84503				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.39961		100.37936				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.40828		100.38760				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				101.54550		101.52569				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				100.87046		100.84996				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				100.91866		100.89706				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.21198		100.19066				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.56234		100.54169				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	60.08864	100.00000	59.94307				0.00	0	0
Total MBP24U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	29.83770	100.00000	29.76542			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	21.32152	100.00000	21.26986			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	21.40613	100.00000	21.35428			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	20.54144	100.00000	20.49168			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	33.57250	100.00000	33.49117			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.60488		100.58368			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.21500	102.71725	9.01000	103.31458		1,474,400,000,000.00	160,000,000	660,000,000	
Total MBSA01 SPOT								1,474,400,000,000.00	160,000,000	660,000,000	
Total For MBSA01								1,474,400,000,000.00	160,000,000	660,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.23500	102.24110	9.03000	102.83611		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MEFSA On 05/10/2016 Spot Bond				102.93432		102.86849		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				101.03887		100.97432		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				101.08602		101.01870		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			8.39000	103.57204	8.18000	103.76795		0.00	0	0	
Total MEFSB3 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.20500	101.70599	9.00000	102.26602			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			9.98000	101.55549	9.76000	102.55440			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.28997		101.26775			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.33495		101.31204			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			10.02500	102.63160	9.81000	103.26695			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			7.50000	103.84458	7.35000	103.83183			0.00	0	2,899,400,000
Total MGL01 SPOT									0.00	0	2,899,400,000
Total For MGL01									0.00	0	2,899,400,000
MIL02 On 31/05/2017 Spot Bond			9.31500	101.24505	9.10500	101.55348			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.82355		100.76585			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.88237		100.82355			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	82.42484	100.00000	82.06955			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.47872		101.45598			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			9.85500	105.32820	9.63500	106.23630			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000

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 MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.13853		99.11232			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.57000	98.87644	11.35000	100.12516			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.08000	99.38368	10.86000	100.40314			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000
Total For MMIG05									0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	39.59249	100.00000	39.49657			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			9.01500	101.17185	8.80500	101.48213			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			9.00500	103.12262	8.79500	103.45968		1,080,600,000,000.00		120,000,000	540,000,000
Total MTN04 SPOT								1,080,600,000,000.00		120,000,000	540,000,000
Total For MTN04								1,080,600,000,000.00		120,000,000	540,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.08241	100.89771	7.06513			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	7.17264	100.61875	7.15517			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A405										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.50345		101.44371				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.61059		101.54666				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				101.63202		101.56725				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				101.86529		101.79136				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				102.05978		101.97818				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.51323	100.00000	12.48293				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	13.39685	100.00000	13.36440				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			10.15000	92.70159	9.93000	93.72443				0.00	0	1,010,000,000
Total NAM01 SPOT										0.00	0	1,010,000,000
Total For NAM01										0.00	0	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.80500	100.72773	9.58500	101.53430				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			8.10000	99.58514	7.89500	99.73971				0.00	0	0
Total NBK10A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.70500	99.00756	9.49000	99.83906			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.30500	104.41205	9.08500	105.33306			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			9.75000	104.12979	9.53000	105.37074			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				100.89271		100.78833			0.00	13,800,000	583,450,000
Total NBK13B SPOT									0.00	13,800,000	583,450,000
Total For NBK13B									0.00	13,800,000	583,450,000
NBK14/ On 26/06/2021 Spot Bond			9.66500	99.93282	9.44500	100.86685			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	99.98207			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			9.90500	95.15606	9.68500	96.08383			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				100.97572		100.95916			0.00	0	100,000,000
Total NBK15B SPOT									0.00	0	100,000,000
Total For NBK15B									0.00	0	100,000,000
NBK16/ On 12/02/2025 Spot Bond			10.52000	94.00205	10.30000	95.22942			0.00	0	2,450,000,000
Total NBK16A SPOT									0.00	0	2,450,000,000
Total For NBK16A									0.00	0	2,450,000,000
NBK16I On 25/07/2016 Spot Bond				100.74476		100.72510			0.00	0	5,000,000,000
Total NBK16B SPOT									0.00	0	5,000,000,000
Total For NBK16B									0.00	0	5,000,000,000
NBK17/ On 22/04/2026 Spot Bond			10.70000	98.72463	10.48000	100.04380			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.07130		100.05356			0.00	0	0
Total NBK17B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK17B									0.00	0	0
NBK18 On 01/06/2020 Spot Bond			9.65500	100.69392	9.44000	101.47111			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				101.08054		101.05821			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			10.05500	100.26064	9.83500	101.28920			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				100.77097		100.74956			0.00	510,000,000	170,000,000
Total NBK19B SPOT									0.00	510,000,000	170,000,000
Total For NBK19B									0.00	510,000,000	170,000,000
NBK20 On 01/06/2026 Spot Bond			10.77000	99.85291	10.55000	101.19567			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				101.26424		101.20140			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			10.97000	98.81642	10.75000	100.22285			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.32038		100.26014			0.00	0	500,000,000
Total NBK21B SPOT									0.00	0	500,000,000
Total For NBK21B									0.00	0	500,000,000
NBK22I On 12/02/2018 Spot Bond				100.31493		100.29377			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.32300		100.30130			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.34884		100.32685			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.34501		100.32182			0.00	0	0
Total NBK25B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.80216		100.77849			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				99.90244		101.75197			0.00	990,000,000	330,000,000
Total NBK27B SPOT									0.00	990,000,000	330,000,000
Total For NBK27B									0.00	990,000,000	330,000,000
NBK2A On 15/09/2015 Spot Bond			7.25000	104.87919	7.10000	104.86702			1,450,000,000,000.00	200,000,000	2,556,100,000
Total NBK2A SPOT									1,450,000,000,000.00	200,000,000	2,556,100,000
Total For NBK2A									1,450,000,000,000.00	200,000,000	2,556,100,000
NBK2B On 15/09/2015 Spot Bond				101.73869		101.71791			0.00	1,848,000,000	616,000,000
Total NBK2B SPOT									0.00	1,848,000,000	616,000,000
Total For NBK2B									0.00	1,848,000,000	616,000,000
NBK3A On 09/09/2019 Spot Bond			9.28500	112.23651	9.08000	112.91870			0.00	0	3,470,000,000
Total NBK3A SPOT									0.00	0	3,470,000,000
Total For NBK3A									0.00	0	3,470,000,000
NBK4 On 28/10/2024 Spot Bond			11.09500	38.10549	10.87500	38.77156			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				100.85430		100.83050			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			8.14500	104.64895	7.94000	104.74052			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0
NBK9B On 23/03/2016 Spot Bond				101.31554		101.29345			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				98.24451		98.22603			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				99.88041		99.86013			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.68469		100.66226				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.64409		100.62153				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				94.76442		94.74531				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				100.22739		100.20460				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.39340		101.36960				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				101.34702		101.32533				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.63916		101.61809				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				101.27734		101.25531				0.00	0	500,000,000
Total NCLN78 SPOT										0.00	0	500,000,000
Total For NCLN78										0.00	0	500,000,000
NCLN7 On 20/03/2016 Spot Bond				101.25955		101.19971				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				101.25866		101.19886				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.56083		100.53975				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.45102		101.38225				0.00	0	0
Total NCLN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.26500	106.83501	10.04500	108.01146				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.44208		101.37372				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.30000	105.64833	10.08000	106.86008				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.45102		101.38225				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.30431		101.24239				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.41323		101.39216				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.46532		101.39588				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.48320		101.41292				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				99.87031		99.80559				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				101.03579		101.01353				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.14184		101.07352				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			7.85000	104.79669	7.70000	104.78369				0.00	0	0
Total NED11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.77690		100.75147				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				98.60730		98.57943				0.00	3,500,000,000	1,750,000,000
Total NED14 SPOT										0.00	3,500,000,000	1,750,000,000
Total For NED14										0.00	3,500,000,000	1,750,000,000
NED15 On 08/04/2024 Spot Bond			10.41500	104.23879	10.21000	104.76150				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				99.84236		99.81217				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				103.09540		103.02134				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				100.99335		100.91920				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.50280		101.42186				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			11.57500	100.70124	11.36000	101.39011				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.94095		100.92182				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	119.30625	9.44500	119.27634				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				99.80689		99.78227				0.00	0	0
Total NHM001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				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	173.66022	2.08000	173.67898				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			2.43000	114.04510	2.42500	114.07647				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	189.55189	3.45000	189.52399				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			2.82000	110.33212	2.81500	110.32569				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			3.09000	145.27047	3.09000	145.19708				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			3.00000	157.20202	3.00000	157.12059				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			9.07500	101.91829	8.86000	102.74093				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			9.70500	102.88592	9.49000	103.63269				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.11720		100.14578				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00701		100.03627				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00912		100.03768				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00787		100.03686				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.01152		100.03926				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			9.90500	103.70026	9.69000	104.69664				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.01036		100.03850				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00953		100.03795				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.01498		100.04152				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			10.10500	102.86655	9.89000	103.60257				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.01119		100.03904				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.01160		100.03932				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.01851		100.04384				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.02670		100.04924				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.02173		100.04597				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.01284		100.04014				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			9.00500	111.90504	8.80000	112.48140				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			9.75500	116.59278	9.53500	117.78027				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	177.99802	1.97500	178.20611				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			10.67000	113.98199	10.45000	115.63659				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.74532		100.72686				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.42177		101.39834				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.85937		99.83969				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				99.85052		99.82998				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.70082		100.67784				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				99.97667		99.95341				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				99.96905		99.87632				0.00	0	0
Total NYT102 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NYT102										0.00	0	0
NYT13I On 28/05/2020 Spot Bond			100.00000	16.61363	100.00000	16.57338				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	88.83855	100.00000	88.62602				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.34000	103.19413	7.19000	103.19961				0.00	0	1,850,000,000
Total OML01 SPOT										0.00	0	1,850,000,000
Total For OML01										0.00	0	1,850,000,000
OML02 On 21/11/2024 Spot Bond				99.96525		99.94325				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.22500	99.00771	10.01000	99.69656				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				101.77531		101.75037				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			10.38500	102.03006	10.16500	102.77918				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.93000	101.69487	10.71000	102.66585				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.52000	101.55195	11.30000	102.75961				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	54.66520	100.00000	54.53277				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.92000		100.89000				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	112.12500	10.00000	112.09500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				103.52342		103.46404				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				99.78678		101.59060				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.44761		100.38900				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.28685		100.22524				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				101.27336		101.25258				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.66581		100.64187				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				100.75589		100.73473				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.95500	101.11493	9.73500	102.04960				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.65046		100.62911				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.65798		100.63640				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.67471		100.65257				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.74654		100.72207			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.76323		100.73821			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.53238		100.50833			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.34000	43.04275	8.12000	43.98183			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.35000	106.39830	6.20000	106.38857		541,020,000,000,000.00	85,200,000,000	157,626,666,600	
Total R158 SPOT								1,020,000,000,000.00	85,200,000,000	157,626,666,600	
Total For R158								1,020,000,000,000.00	85,200,000,000	157,626,666,600	
R158P On 15/09/2015 Spot Bond			6.97500	99.63823	6.77000	99.63041			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			7.07500	112.44510	6.87000	112.63913		627,598,090,000,000.00	230,049,200,000	237,876,466,600	
Total R159 SPOT								1,295,598,090,000,000.00	230,049,200,000	237,876,466,600	
Total For R159								1,295,598,090,000,000.00	230,049,200,000	237,876,466,600	
R159P On 15/09/2016 Spot Bond			6.90500	93.10990	6.70000	93.28752			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			8.52000	116.09656	8.30000	117.81767		054,505,494,628,000.00	2,353,815,198,900	1,590,849,355,100	
Total R186 SPOT								1,054,505,494,628,000.00	3,538,815,198,900	5,908,493,355,100	
Total For R186								1,054,505,494,628,000.00	3,538,815,198,900	5,908,493,355,100	
R187P On 21/12/2026 Spot Bond			8.26000	40.01197	8.04000	40.97187			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			8.18000	37.25191	7.96000	38.22678			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	292.73193	1.57000	293.09667		16,076,331,000,000.00	10,110,900,000	23,437,232,500	
Total R197 SPOT								16,076,331,000,000.00	10,110,900,000	23,437,232,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									16,076,331,000,000.00	10,110,900,000	23,437,232,500
R202 On 07/12/2033 Spot Bond			1.76000	239.66329	1.75000	239.96932			296,384,000,000.00	168,400,000	258,176,681,100
Total R202 SPOT									296,384,000,000.00	168,400,000	258,176,681,100
Total For R202									296,384,000,000.00	168,400,000	258,176,681,100
R2023 On 28/02/2023 Spot Bond			8.35000	96.61898	8.13000	97.79114			981,192,959,465,000.00	237,268,617,900	376,163,816,800
Total R2023 SPOT									1,192,959,465,000.00	237,268,617,900	376,163,816,800
Total For R2023									1,192,959,465,000.00	237,268,617,900	376,163,816,800
R203 On 15/09/2017 Spot Bond			7.45500	105.17897	7.24500	105.55630			430,641,431,612,000.00	996,732,586,400	1,712,761,600,300
Total R203 SPOT									1,064,143,161,200.00	996,732,586,400	1,712,761,600,300
Total For R203									1,064,143,161,200.00	996,732,586,400	1,712,761,600,300
R2030 On 31/01/2030 Spot Bond			8.89000	93.41929	8.69500	94.90255			500,816,030,112,000.00	168,820,700,800	661,375,818,400
Total R2030 SPOT									1,081,630,112,000.00	168,820,700,800	661,375,818,400
Total For R2030									1,081,630,112,000.00	168,820,700,800	661,375,818,400
R2032 On 31/03/2032 Spot Bond			8.97500	97.14894	8.77500	98.77802			415,738,751,717,500.00	157,742,479,300	449,360,717,600
Total R2032 SPOT									1,573,875,171,750.00	157,742,479,300	449,360,717,600
Total For R2032									1,573,875,171,750.00	157,742,479,300	449,360,717,600
R2035 On 28/02/2035 Spot Bond			9.04500	98.36074	8.87500	99.88208			765,243,180,000,000.00	84,604,000,000	53,204,000,000
Total R2035 SPOT									1,524,318,000,000.00	84,604,000,000	53,204,000,000
Total For R2035									1,524,318,000,000.00	84,604,000,000	53,204,000,000
R2037 On 31/01/2037 Spot Bond			9.06000	95.35671	8.88500	96.92884			675,760,088,040,000.00	405,713,034,000	567,878,596,700
Total R2037 SPOT									1,576,088,040,000.00	405,713,034,000	567,878,596,700
Total For R2037									1,576,088,040,000.00	405,713,034,000	567,878,596,700
R204 On 21/12/2018 Spot Bond			7.78500	102.06481	7.58000	102.63809			335,522,703,762,000.00	43,098,613,200	673,478,086,700
Total R204 SPOT									1,522,703,762,000.00	43,098,613,200	673,478,086,700
Total For R204									1,522,703,762,000.00	43,098,613,200	673,478,086,700
R2044 On 31/01/2044 Spot Bond			9.11000	96.99217	8.93500	98.70868			254,262,897,983,000.00	247,449,275,300	335,125,983,000
Total R2044 SPOT									1,426,289,983,000.00	247,449,275,300	335,125,983,000
Total For R2044									1,426,289,983,000.00	247,449,275,300	335,125,983,000
R2048 On 28/02/2048 Spot Bond			9.10000	96.27396	8.93000	97.98579			119,214,628,350,000.00	122,990,618,500	453,124,615,500
Total R2048 SPOT									1,921,628,350,000.00	122,990,618,500	453,124,615,500
Total For R2048									1,921,628,350,000.00	122,990,618,500	453,124,615,500
R207 On 15/01/2020 Spot Bond			8.02500	98.01747	7.81000	98.76893			050,715,822,010,000.00	255,540,912,400	679,747,284,600
Total R207 SPOT									1,071,582,010,000.00	255,540,912,400	679,747,284,600
Total For R207									1,071,582,010,000.00	255,540,912,400	679,747,284,600
R208 On 31/03/2021 Spot Bond			8.15500	96.52700	7.93500	97.44746			107,244,593,629,000.00	258,399,091,800	476,332,729,800
Total R208 SPOT									1,724,459,629,000.00	258,399,091,800	476,332,729,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208									17,244,593,629,000.00	258,399,091,800	476,332,729,800
R209 On 31/03/2036 Spot Bond			9.00000	76.96460	8.82500	78.26584			638,451,021,000,000.00	737,605,669,000	676,098,527,900
Total R209 SPOT									18,451,021,000,000.00	737,605,669,000	676,098,527,900
Total For R209									18,451,021,000,000.00	737,605,669,000	676,098,527,900
R210 On 31/03/2028 Spot Bond			1.60000	182.44859	1.60000	182.42521			5,031,840,000,000.00	3,144,900,000	38,363,020,100
Total R210 SPOT									5,031,840,000,000.00	3,144,900,000	38,363,020,100
Total For R210									5,031,840,000,000.00	3,144,900,000	38,363,020,100
R211 On 31/01/2017 Spot Bond			0.93000	134.33989	0.93000	134.32513			62,775,000,000.00	67,500,000	45,283,165,600
Total R211 SPOT									62,775,000,000.00	67,500,000	45,283,165,600
Total For R211									62,775,000,000.00	67,500,000	45,283,165,600
R212 On 31/01/2022 Spot Bond			1.49500	141.19720	1.49500	141.17954			141,726,000,000.00	94,800,000	146,657,816,100
Total R212 SPOT									141,726,000,000.00	94,800,000	146,657,816,100
Total For R212									141,726,000,000.00	94,800,000	146,657,816,100
R213 On 28/02/2031 Spot Bond			8.91000	84.03447	8.71500	85.46738			168,613,160,159,000.00	804,558,154,900	441,816,748,500
Total R213 SPOT									168,613,160,159,000.00	804,558,154,900	441,816,748,500
Total For R213									168,613,160,159,000.00	804,558,154,900	441,816,748,500
R214 On 28/02/2041 Spot Bond			9.03500	74.81775	8.86000	76.19367			371,329,833,067,500.00	926,544,530,500	764,574,973,400
Total R214 SPOT									371,329,833,067,500.00	926,544,530,500	764,574,973,400
Total For R214									371,329,833,067,500.00	926,544,530,500	764,574,973,400
R228C On 15/09/2015 Spot Bond			6.97500	99.63823	6.77000	99.63041			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			6.89500	96.32965	6.69000	96.41782			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			6.90500	93.10990	6.70000	93.28752			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			6.91500	97.84961	6.71000	97.89441			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.89500	94.61267	6.69000	94.74900			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			6.95500	91.38978	6.75000	91.61202			0.00	0	0
Total R330C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.43000	87.58579	7.22000	87.89173				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			7.48000	84.35426	7.27000	84.73449				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			7.79000	80.63206	7.58500	81.06521				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			7.77000	77.65875	7.56500	78.15313				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			7.75000	74.80950	7.54500	75.36018				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			7.74000	72.04871	7.53500	72.65081				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			7.98500	68.58112	7.77000	69.25345				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			7.96500	66.01562	7.75000	66.73189				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			8.07500	63.09787	7.85500	63.86577				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			8.04500	60.75974	7.82500	61.56445				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			8.01500	58.52515	7.79500	59.36321				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			7.98500	56.38901	7.76500	57.25721				0.00	0	0
Total R342C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.94500	54.38741	7.72500	55.28351				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			7.90500	52.47708	7.68500	53.39843				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			8.46000	48.16352	8.24000	49.05790				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			8.42000	46.37442	8.20000	47.28570				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			8.38000	44.66895	8.16000	45.59508				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.34000	43.04275	8.12000	43.98183				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.30000	41.49171	8.08000	42.44200				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.26000	40.01197	8.04000	40.97187				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			8.22000	38.59985	8.00000	39.56790				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			8.18000	37.25191	7.96000	38.22678				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				102.37285		102.34913				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				103.14059		103.11917				0.00	0	30,000,000
Total RCSB05 SPOT										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
Total For RCSB05									0.00	0	30,000,000
RCSB0 On 17/01/2017 Spot Bond				101.99981		101.97620			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				101.86882		101.84403			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	28.38164	100.00000	28.31288			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.77427	100.00000	22.71910			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	33.57303	100.00000	33.49170			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	85.07444	100.00000	84.88021			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	46.23988	100.00000	46.12787			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	19.04985	100.00000	19.00370			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	21.62655	100.00000	21.57078			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.05484	100.00000	9.02945			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	16.44342	100.00000	16.40101			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	13.32217	100.00000	13.28781			0.00	0	0
Total RDF04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	10.24880	100.00000	10.22237				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.63472		101.61256				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.51818		101.49622				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				99.99985		99.97962				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				99.99982		99.97851				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.03648		100.01825				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				103.04521		102.98664				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				101.27094		101.20972				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.03802		99.98066				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.03955		99.97986				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.59854		100.57775				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.13311		100.02527				0.00	0	0
Total REB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.13172		100.07522				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				100.77662		100.75486				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				102.28447		102.19838				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond			100.00000	9.33789	100.00000	9.25595				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	19.14078	100.00000	19.09441				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	13.42727	100.00000	13.39474				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	11.12465	100.00000	11.09770				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	10.27963	100.00000	10.25472				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.98429		100.96391				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.48878		100.46630				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				101.70501		101.68357				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				101.09326		101.07224				0.00	0	0
Total RES27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				99.98007		99.96018				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				101.73122		101.70918				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.05932		100.99998				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				100.79200		100.76983				0.00	1,233,750,000	411,250,000
Total RES32 SPOT										0.00	1,233,750,000	411,250,000
Total For RES32										0.00	1,233,750,000	411,250,000
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				89.78435		89.62342				0.00	0	1,500,000,000
Total RP005 SPOT										0.00	0	1,500,000,000
Total For RP005										0.00	0	1,500,000,000
RP006 On 30/04/2019 Spot Bond				84.23042		84.10157				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				94.63239		94.43413				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				94.02698		93.81884				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.79313		101.76164				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				84.77731		84.67505				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				99.41252		99.35561				0.00	0	0
Total RP016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.52463	12.35000	102.49125				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.05716	100.00000	15.02069				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.71109		102.68579				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.80631	100.00000	6.79000				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	37.08274	100.00000	36.99290				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	84.98845	100.00000	84.79263				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.54132	100.00000	13.50852				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	40.03054	100.00000	39.93357				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				104.49994		104.37536				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				59.50251		59.23519				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			9.52500	105.37266	9.30500	106.30827				0.00	0	770,000,000
Total RW21 SPOT										0.00	0	770,000,000
Total For RW21										0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.87000	99.99288	9.65000	101.18691				0.00	0	0
Total RW23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.17000	102.69240	9.97500	104.08940			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				97.75925		97.73814			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			8.27500	105.71187	8.07000	105.93247			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	112.12500	10.00000	112.09500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				99.90116		99.92628			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			9.70500	102.17823	9.49500	102.57126			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				101.42945		101.40796			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				100.97602		100.94969			0.00	1,600,000,000	800,000,000
Total SBK16 SPOT									0.00	1,600,000,000	800,000,000
Total For SBK16									0.00	1,600,000,000	800,000,000
SBK17 On 30/07/2024 Spot Bond				99.69339		99.66536			0.00	160,000,000	305,250,000
Total SBK17 SPOT									0.00	160,000,000	305,250,000
Total For SBK17									0.00	160,000,000	305,250,000
SBK18 On 24/10/2020 Spot Bond				98.44537		98.40835			0.00	800,000,000	200,000,000
Total SBK18 SPOT									0.00	800,000,000	200,000,000
Total For SBK18									0.00	800,000,000	200,000,000
SBK19 On 24/10/2019 Spot Bond				100.79979		100.77584			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				99.84718		99.82145			0.00	0	0
Total SBK20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.79542		100.76852				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.15777		100.13327				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			11.95000	101.04351	11.73000	102.00775				0.00	0	2,150,000,000
Total SBK23 SPOT										0.00	0	2,150,000,000
Total For SBK23										0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.28500	101.15538	9.08000	101.59380				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.84000	106.31611	7.69000	106.30207				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			8.39500	106.28553	8.19000	106.27308				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			7.60000	106.32934	7.45000	106.31599				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			8.85500	102.57801	8.64500	102.93894				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.74500	106.32135	7.59500	106.30758				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			8.43500	106.28333	8.23000	106.27076				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.49917		101.47709				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.19439		101.17161				0.00	0	0
Total SBN51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.37500	104.78946	8.16500	105.16211				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				101.00585		100.97956				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.37885		101.35565				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.52204		102.50536				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			9.91500	102.93107	9.69500	103.87341				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			10.42000	100.45345	10.20000	101.81770				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.23582		100.21217				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.09187		100.20053				0.00	4,500,000,000	1,500,000,000
Total SBS23 SPOT										0.00	4,500,000,000	1,500,000,000
Total For SBS23										0.00	4,500,000,000	1,500,000,000
SBS24 On 24/05/2019 Spot Bond				100.99509		101.02634				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			9.13500	101.44086	8.93000	102.05403				0.00	0	370,000,000
Total SBS25 SPOT										0.00	0	370,000,000
Total For SBS25										0.00	0	370,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	29.56333	100.00000	29.49718				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.89000	101.54475	9.67000	102.78342				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.47024		100.44937				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.11500	100.44364	8.91000	101.06239				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			10.43000	87.85907	10.21000	89.11146				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				100.72960		100.70526				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			10.17000	99.39198	9.95000	100.84567				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.36716		101.34465				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.40479		101.38173				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.32000	103.12944	10.10000	104.37711				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.69209		100.67117				0.00	0	320,000,000
Total SBS35 SPOT										0.00	0	320,000,000
Total For SBS35										0.00	0	320,000,000
SBS36 On 29/01/2020 Spot Bond				100.62053		100.59879				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			9.39500	95.57375	9.18000	96.29362				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.55000	92.11544	10.33000	93.31927				0.00	0	1,500,000,000
Total SBS38 SPOT										0.00	0	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
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			11.26000	89.81814	11.06500	91.06650			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			9.92500	96.33955	9.70500	97.28584			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS9 On 07/07/2016 Spot Bond			7.62500	104.66839	7.42000	104.82042		10,675,000,000,000.00		1,400,000,000	1,030,000,000
Total SBS9 SPOT								10,675,000,000,000.00		1,400,000,000	1,030,000,000
Total For SBS9								10,675,000,000,000.00		1,400,000,000	1,030,000,000
SBSI11 On 07/12/2023 Spot Bond			2.20000	280.77893	2.18000	281.12103		220,000,000,000.00		100,000,000	100,000,000
Total SBSI11 SPOT								220,000,000,000.00		100,000,000	100,000,000
Total For SBSI11								220,000,000,000.00		100,000,000	100,000,000
SBSI12 On 31/01/2017 Spot Bond			1.54000	133.19773	1.54000	133.18091		0.00		0	0
Total SBSI12 SPOT								0.00		0	0
Total For SBSI12								0.00		0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	25.58445	100.00000	25.52247		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				100.92801		100.86723		0.00		0	0
Total SGI002 SPOT								0.00		0	0
Total For SGI002								0.00		0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	39.11523	100.00000	39.02048		0.00		0	0
Total SHF01 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.20000	131.97681	2.20000	131.95778				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.58449	6.50000	102.56656				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				102.79184		102.77038				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				102.66927		102.64899				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			8.95500	101.04905	8.74500	101.37474				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.87124		102.33158				0.00	2,228,460,000	1,105,880,000
Total SHS06 SPOT										0.00	2,228,460,000	1,105,880,000
Total For SHS06										0.00	2,228,460,000	1,105,880,000
SHS07 On 10/04/2016 Spot Bond				101.13391		101.11218				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.30790		101.24580				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	33.41003	100.00000	33.32910				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	112.12500	10.00000	112.09500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.61286		101.59023				0.00	0	0
Total SHS12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				102.13241		102.11110				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	59.07705	100.00000	58.93393				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	45.90145	100.00000	45.79026				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	45.48388	100.00000	45.37368				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			9.79500	105.34473	9.58500	105.64648				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				100.84434		100.77439				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.01615		100.04219				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				101.25556		101.23330				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				101.30359		101.28049				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			10.05500	100.71267	9.83500	101.51340				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.26207		101.19396				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.32500	101.50684	8.12000	101.67381				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.43500	98.41313	9.23000	98.90463			1,887,000,000,000.00	200,000,000	50,000,000
Total SLI3 SPOT									1,887,000,000,000.00	200,000,000	50,000,000
Total For SLI3									1,887,000,000,000.00	200,000,000	50,000,000
SNT01 On 15/09/2017 Spot Bond			8.85500	102.57801	8.64500	102.93894			708,400,000,000.00	80,000,000	3,790,000,000
Total SNT01 SPOT									708,400,000,000.00	80,000,000	3,790,000,000
Total For SNT01									708,400,000,000.00	80,000,000	3,790,000,000
SPDA2 On 21/08/2016 Spot Bond				100.12573		100.01902			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.48981		100.38399			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				100.12189		100.06090			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.12506		100.06249			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.10818		100.08387			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			8.55500	102.40648	8.34500	102.55151			1,711,000,000,000.00	200,000,000	50,000,000
Total SSA01 SPOT									1,711,000,000,000.00	200,000,000	50,000,000
Total For SSA01									1,711,000,000,000.00	200,000,000	50,000,000
SSA04 On 16/04/2016 Spot Bond				100.98528		100.96464			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				100.87272		100.85070			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.74500	96.74179	9.52500	97.49564			0.00	0	460,000,000
Total SSA06 SPOT									0.00	0	460,000,000
Total For SSA06									0.00	0	460,000,000
SSN00 On 01/03/2017 Spot Bond				99.89311		99.87145			0.00	0	0
Total SSN001 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				101.40412		101.38048				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.70566		100.68255				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			9.72500	90.13090	9.50500	90.97129				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			9.72500	90.13090	9.50500	90.97129				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			9.44500	93.10042	9.23000	93.80209				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.54137		101.51724				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			8.33500	103.53390	8.12500	103.90083				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			2.32000	115.11748	2.31500	115.14954				0.00	0	1,200,000,000
Total SSN011 SPOT										0.00	0	1,200,000,000
Total For SSN011										0.00	0	1,200,000,000
SSN01: On 21/12/2018 Spot Bond			9.09500	98.36799	8.89000	98.91180				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.02286	8.50000	99.95429				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.56000	101.49998	10.34000	102.91610				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				99.88582		99.86646				0.00	0	0
Total SSN018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN018										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.78000	71.74112	10.58500	72.87576				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				100.78931		100.76663				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				100.83580		100.77310				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				101.40203		101.37886				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				100.93490		100.86500				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				101.49650		101.41732				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.06497		100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				101.56504		101.49613				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				99.87136		99.84962				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.96369				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				99.98226		99.92902				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				99.78595		99.73243				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				99.75168		99.69847				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				99.64776		99.59493				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125Z On 20/10/2015 Spot Bond				99.03822		98.98479				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				98.88977		98.83517				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125E On 28/10/2015 Spot Bond				98.87096		98.81633				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125E On 03/11/2015 Spot Bond				98.76148		98.70684				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				98.53301		98.47868				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125E On 17/11/2015 Spot Bond				98.51123		98.45676				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125E On 17/11/2015 Spot Bond				98.51268		98.45826				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond				98.49075		98.43619				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1261 On 26/11/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total SY1261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1261										0.00	0	0
SY1262 On 26/02/2016 Spot Bond			100.00000	66.90909	100.00000	100.00000				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.81000	105.58025	6.66000	105.57576				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			9.17000	102.54475	8.95000	103.95189				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				100.12427		100.06210				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.13144		100.02384				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			9.67500	98.05279	9.46000	98.66944				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	82.07876	100.00000	81.89876				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				100.72070		100.70045				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.47879		100.45858				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				99.46280		99.44184				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.24502		101.22349				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.30802		101.28553				0.00	0	0
Total TFS123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.13487						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	93.48668	100.00000	93.34652				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.58062		100.52225				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.58463		100.52586				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				101.05767		101.03624				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				101.08444		101.06248				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.97500	101.32775	7.77000	101.48629				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.75276		100.69014				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				100.77313		100.70888				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	100.83834	7.83000	100.81730				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				100.74155		100.67983				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				100.76701		100.70326				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				100.77026		100.70359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.74155		100.67983				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.76701		100.70326				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.76759	7.16000	100.74832				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.81689		100.74914				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.81281		100.74539				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				100.91033		100.83509				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				100.91843		100.89294				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				101.29369		101.18757				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				101.24851		101.14604				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				100.74053		100.67889				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				100.77313		100.70888				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	100.93311	8.73000	100.86283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.50258		100.48049				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				100.76701		100.70326				0.00	50,000,000	50,000,000
Total TH11A5 SPOT										0.00	50,000,000	50,000,000
Total For TH11A5										0.00	50,000,000	50,000,000
TH11A6 On 18/07/2041 Spot Bond			9.25500	98.25185	9.05000	98.68399				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.34387		100.32141				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.78668		100.76468				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				100.81892		100.75101				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				100.80773		100.74072				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				100.82376		100.80077				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.90830		100.83322				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				100.92563		100.89994				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				100.88963		100.86490				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				101.22338		101.12294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.22740		101.12663				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.23348		101.19961				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.12268		100.06131				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.12664		100.06328				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.62500	98.66953	9.41000	99.33912				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.12427		100.06210				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.12981		100.06486				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			9.53500	96.90116	9.32000	97.56502				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.12500		100.01841				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.13144		100.02384				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			9.64500	95.80170	9.43000	96.41093				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.13692		100.06841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.13692		100.06841				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.13867		100.02995				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.13867		100.02995				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				100.14953		100.07471				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.14953		100.07471				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.15150		100.04079				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.15134		100.04066				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.20024		100.10002				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.20024		100.10002				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.38567		100.26765				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				100.20235		100.08374				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond			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 TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1: On 21/08/2018 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.78771		100.76568				0.00	0	40,000,000
Total TH9A10 SPOT										0.00	0	40,000,000
Total For TH9A10										0.00	0	40,000,000
THE8A: On 18/04/2036 Spot Bond			101.06155	6.36344	101.06155	6.34789				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.93765		100.91705				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				100.77225		100.75064				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.08211		101.06127				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				100.77225		100.75064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.78256		100.76067				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				100.78771		100.76568				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				100.76607		100.74462				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				100.78256		100.76067				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				100.83920		100.81581				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				100.83920		100.81581				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.83920		100.81581				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				100.92152		100.89595				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				100.94209		100.91596				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				100.91638		100.89094				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				101.32665		101.29030				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				101.35221		101.31519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.34199		101.30524			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			9.90500	89.32605	9.69000	89.98975			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	112.12500	10.00000	112.09500			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			8.50500	104.09119	8.29500	104.48967			0.00	0	14,000,000,000
Total TN17 SPOT									0.00	0	14,000,000,000
Total For TN17									0.00	0	14,000,000,000
TN20 On 17/09/2020 Spot Bond			9.90000	106.98063	9.68500	107.80951		53,634,154,860,000.00	5,417,591,400	11,756,700,000	
Total TN20 SPOT								53,634,154,860,000.00	5,417,591,400	11,756,700,000	
Total For TN20								53,634,154,860,000.00	5,417,591,400	11,756,700,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.60346	100.00000	1.59958			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.16000	106.78695	9.94000	108.00078			0.00	0	11,660,000,000
Total TN23 SPOT									0.00	0	11,660,000,000
Total For TN23									0.00	0	11,660,000,000
TN25 On 19/08/2025 Spot Bond			10.29000	95.34514	10.07000	96.63922			0.00	0	13,230,000,000
Total TN25 SPOT									0.00	0	13,230,000,000
Total For TN25									0.00	0	13,230,000,000
TN27 On 14/11/2027 Spot Bond			10.32000	92.77769	10.10000	94.17200		1,651,200,000,000.00	160,000,000	8,840,000,000	
Total TN27 SPOT								1,651,200,000,000.00	160,000,000	8,840,000,000	
Total For TN27								1,651,200,000,000.00	160,000,000	8,840,000,000	
TN30 On 09/10/2030 Spot Bond			10.71000	102.43588	10.51500	103.85067			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.95500	102.34329	10.78000	103.79839			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				101.54952		101.52889			0.00	0	690,000,000

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 TNF16 SPOT										0.00	0	690,000,000
Total For TNF16										0.00	0	690,000,000
TNF18 On 22/08/2018 Spot Bond				99.88009		99.90762				0.00	0	9,773,300
Total TNF18 SPOT										0.00	0	9,773,300
Total For TNF18										0.00	0	9,773,300
TORQ1 On 15/08/2026 Spot Bond				100.24964		100.17462				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.21957		100.19756				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.29781		100.26797				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.21985		100.19781				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.21800		100.15250				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.22593		100.15804				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.12500	10.00000	112.09500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				101.04462		101.02350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				101.06581		101.04429				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				100.61791		100.59649				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0:On 10/04/2019 Spot Bond				100.65956		100.63698				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	99.89298	10.00000	99.86623				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	99.89564	9.75000	99.86957				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	9.89725	100.00000	9.87172				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.46300		101.40031				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.55233		101.48585				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	9.14858	100.00000	9.12642				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4:On 14/06/2024 Spot Bond			100.00000	9.74664	100.00000	9.72303				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.60193		101.53336				0.00	300,000,000	300,000,000
Total TRAB1 SPOT										0.00	300,000,000	300,000,000
Total For TRAB1										0.00	300,000,000	300,000,000
TRAB2:On 14/06/2024 Spot Bond			100.00000	10.10548	100.00000	10.08100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.61185		101.54286				0.00	900,000,000	900,000,000
Total TRAC1 SPOT										0.00	900,000,000	900,000,000
Total For TRAC1										0.00	900,000,000	900,000,000
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.40451	100.00000	10.37930				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				101.88941		101.80863				0.00	0	500,000,000
Total TRAD1 SPOT										0.00	0	500,000,000
Total For TRAD1										0.00	0	500,000,000
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.05266	100.00000	14.01862				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.50265		102.39560				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	18.05964	100.00000	18.01590				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.39638	100.00000	13.36392				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				99.86883		99.81262				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				106.29240		106.17659				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				105.07396		104.95951				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				98.81696		98.76063				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				98.31434		98.25877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				98.01878		97.96217				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				97.29570		97.24051				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				97.06197		97.00723				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				96.74164		96.68579				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				96.43751		96.38096				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				96.09600		96.03831				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 31/03/2016 Spot Bond				95.82681		95.76912				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				98.60266		98.54822				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				95.06195		95.00475				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				94.74519		94.68744				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				94.41321		94.35481				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				97.47441		97.42030				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				93.10223		93.04427				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.64207	100.00000	13.60903				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				101.21478		101.15702				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.76020		100.70297				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.39621		100.33942				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	101.49696				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.03760		99.98088				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				100.86900		100.81468				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				100.81468		100.76037				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				100.79946		100.74217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.77848		100.72416				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				100.76037		100.70606				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.58820		100.53098				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.62877		100.57329				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11-On 27/08/2015 Spot Bond				100.54107		100.48696				0.00	0	0
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.16232		100.10821				0.00	0	0
Total TWC115 SPOT										0.00	0	0
Total For TWC115										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.11096		100.05548				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.11249		100.05621				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.05548	100.00000	79.69432				0.00	27,400,000,000	22,000,000,000
Total TWC118 SPOT										0.00	27,400,000,000	22,000,000,000
Total For TWC118										0.00	27,400,000,000	22,000,000,000
TWC11 On 22/09/2015 Spot Bond				100.05429	100.00000	93.11224				0.00	15,000,000,000	10,000,000,000
Total TWC119 SPOT										0.00	15,000,000,000	10,000,000,000
Total For TWC119										0.00	15,000,000,000	10,000,000,000
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.65613				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				100.90099		100.84092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.52424				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				100.82332		100.76843				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			9.55500	104.65210	9.33500	105.58603			1,911,000,000,000.00	200,000,000	50,000,000	
Total UG21 SPOT									1,911,000,000,000.00	200,000,000	50,000,000	
Total For UG21									1,911,000,000,000.00	200,000,000	50,000,000	
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total UTR042 SPOT									0.00	0	0	
Total For UTR042									0.00	0	0	
VJA01L On 20/01/2023 Spot Bond			100.00000	7.97645	100.00000	7.96065			0.00	0	0	
Total VJA01U SPOT									0.00	0	0	
Total For VJA01U									0.00	0	0	
VJA02L On 20/04/2023 Spot Bond			100.00000	9.46325	100.00000	9.43371			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	7.79342	100.00000	7.77798			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	9.35530	100.00000	9.32610			0.00	0	0	
Total VJB02U SPOT									0.00	0	0	
Total For VJB02U									0.00	0	0	
VKC07 On 04/09/2015 Spot Bond				102.13929		102.07986			0.00	0	0	
Total VKC07 SPOT									0.00	0	0	
Total For VKC07									0.00	0	0	
VKC07L On 04/09/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358			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				103.03192		102.97247			0.00	0	0	
Total VKC08 SPOT									0.00	0	0	
Total For VKC08									0.00	0	0	
VKC09 On 25/03/2016 Spot Bond				101.24718		101.18518			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.56649		100.50789				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.35003		100.32803				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.35053		100.32851				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				101.48585		101.46595				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.23198		101.21014				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.34491		100.32324				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.69603		101.62979				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	7.49194	100.00000	7.47711				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	9.06184	100.00000	9.03355				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.30890	100.00000	7.29443				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	8.95388	100.00000	8.92593				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	0.00030	100.00000	0.00030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.46500	106.64007	7.26000	106.77328				0.00	0	8,900,000,000
Total WS04 SPOT										0.00	0	8,900,000,000
Total For WS04										0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.47000	241.57782	1.47000	241.54777				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			7.95500	103.88234	7.74500	104.20325				0.00	0	5,000,000,000
Total WSP2 SPOT										0.00	0	5,000,000,000
Total For WSP2										0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.34000	104.29237	8.13500	104.93028				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			8.65000	103.54239	8.43500	104.35413				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			8.85500	102.84395	8.63500	103.80581				0.00	0	3,300,000,000
Total WSP5 SPOT										0.00	0	3,300,000,000
Total For WSP5										0.00	0	3,300,000,000
Z020 On 19/10/2015 Spot Bond			6.23000	99.10348	6.08000	99.10851				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			7.73000	73.31671	7.52500	73.89676				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	87.11217	100.00000	86.90476				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	47.77231	100.00000	47.68168				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										96,524,607,014,873,000.00	695,234,284,300	347,201,529,400
Total for SPOT :										96,524,607,014,873,000.00	695,234,284,300	347,201,529,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									96,524,607,439,105,600.00	695,234,288,370	347,201,970,484
Total Options									34,646,566.00	13,900	56,797
Grand Total:									96,524,607,473,752,100.00	695,234,302,270	347,202,027,281