



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2015

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			9.86490	81.46113	9.93768	80.94994			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.95110	82.84333	10.02595	82.32557			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.02798	80.52985	10.10521	80.00295			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Put			6,983.44000	6.98344	6,472,250		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			6,904.21000	6.90421	6,393,020		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			7,062.77000	7.06277	6,551,580		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			0.00000	0.00000	407,850		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			109.91000	0.10991	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	269,720		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			248.04000	0.24804	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	338,830		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			178.93000	0.17893	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			650.33000	0.65033	123,430		0.00	0	0

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			787.97000	0.78797	261,070		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			719.10000	0.71910	192,200		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			122.97146	122.97146	123.29306	123.29306			0.00	0	538
I2025	On	04/02/2016	Bond Future			123.84567	123.84567	124.17595	124.17595			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	28,540		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			283.06000	0.28306	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	38,540		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			303.06000	0.30306	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	18,540		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			293.06000	0.29306	0,000		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			1,824.05000	1.82405	2,154,330		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			1,834.05000	1.83405	2,164,330		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			1,814.05000	1.81405	2,144,330		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	538
I2038	On	05/11/2015	Bond Future			126.37945	126.37945	126.38430	126.38430			25,275,890.00	200	6,020
I2038	On	04/02/2016	Bond Future			127.15910	127.15910	127.16728	127.16728			0.00	0	0
Total I2038 Future												25,275,890.00	200	6,020
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			7,605.70000	7.60570	7,610,550		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			7,615.70000	7.61570	7,620,550		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			7,625.70000	7.62570	7,630,550		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			3,822.72000	3.82272	3,830,900		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			3,832.72000	3.83272	3,840,900		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			3,842.72000	3.84272	3,850,900		0.00	0	0

Contract 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									25,275,890.00	200	6,020
I2046 On 05/11/2015 Bond Future			125.81789	125.81789	125.40939	125.40939			0.00	0	6,062
I2046 On 04/02/2016 Bond Future			127.96256	127.96256	127.55023	127.55023			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			7,580.61000	7.58061	7,172,110		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			7,590.61000	7.59061	7,182,110		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			7,600.61000	7.60061	7,192,110		0.00	0	0
I2046 On 04/02/2016 Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	127.99	Put			439.77000	0.43977	27,440		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.00	Put			449.77000	0.44977	37,440		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.01	Put			459.77000	0.45977	47,440		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			133.85012	133.85012	133.85489	133.85489			0.00	0	4,361
I2050 On 04/02/2016 Bond Future			134.59710	134.59710	134.60542	134.60542			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			11,135.11000	11.13511	11,139,880		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			11,145.11000	11.14511	11,149,880		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			11,155.11000	11.15511	11,159,880		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			3,384.58000	3.38458	3,392,900		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			3,394.58000	3.39458	3,402,900		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			3,404.58000	3.40458	3,412,900		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			8.37953	119.19626	8.46262	118.54522		9.48	19,190,597.86	161	32,572
R186 On 04/02/2016 Bond Future			8.43449	115.92025	8.52037	115.26108		9.41	0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.47917	117.98782	8.56833	117.31710		9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future			8.52087	114.85753	8.61334	114.17592		9.41	0.00	0	0
Total R186 Future												19,190,597.86	161	37,937
R186	On	05/11/2015	Bond Future	8.50	Put			1,870.01000	1.87001	1,567,560	9.66	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.26	Put			2,891.17000	2.89117	2,491,780	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			3,863.02000	3.86302	4,337,760	9.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			893.36000	0.89336	717,060	9.93	0.00	0	2,283
R186	On	05/11/2015	Bond Future	9.00	Call			4,718.65000	4.71865	5,236,220	10.04	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			627.45000	0.62745	493,980	10.04	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			2,161.25000	2.16125	2,509,840	9.66	0.00	0	650
R186	On	05/11/2015	Bond Future	8.22	Put			3,093.30000	3.09330	2,678,080	9.47	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.55	Call			2,374.66000	2.37466	2,742,980	9.70	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,695.43000	1.69543	1,412,710	9.70	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.75	Call			0.00000	0.00000	3,772,390	9.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.75	Put			0.00000	0.00000	908,090	9.85	9,080,900.00	10,000	10,000
R186	On	05/11/2015	Bond Future	8.26	Call			1,294.69000	1.29469	1,546,340	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,940.42000	2.94042	2,537,030	9.48	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.35	Call			1,588.82000	1.58882	1,876,820	9.55	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,472.45000	2.47245	2,109,410	9.55	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			1,959.19000	1.95919	2,287,730	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,057.75000	2.05775	1,735,250	9.62	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,178.07000	1.17807	1,413,890	9.47	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			6,057.41000	6.05741	5,491,150	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			438.36000	0.43836	551,220	9.34	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			5,276.69000	5.27669	4,738,510	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			1,235.08000	1.23508	1,478,770	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,990.79000	2.99079	2,583,440	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,264.36000	1.26436	1,512,010	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			285.93000	0.28593	366,170	9.29	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,204.31000	6.20431	5,633,510	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			306.05000	0.30605	390,830	9.30	0.00	0	1,200
R186	On	04/02/2016	Bond Future	8.75	Call			3,865.75000	3.86575	4,268,070	9.59	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,128.47000	2.12847	1,871,620	9.59	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			453.13000	0.45313	542,310	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,715.49000	8.71549	8,145,500	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			463.32000	0.46332	554,110	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,641.66000	8.64166	8,073,280	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			474.19000	0.47419	566,680	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,568.59000	8.56859	8,001,910	9.08	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,863.22000	2.86322	3,163,120	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,515.23000	4.51523	4,144,410	9.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	7.56	Call			961.47000	0.96147	1,099,300	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,870.55000	8.87055	8,337,660	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,798.24000	2.79824	3,093,700	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,603.21000	4.60321	4,227,950	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,830.62000	2.83062	3,128,300	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,559.08000	4.55908	4,186,040	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,568.72000	4.56872	4,223,350	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,735.46000	3.73546	4,067,830	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,645.86000	4.64586	4,296,620	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,770.07000	3.77007	4,104,370	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,606.29000	4.60629	4,258,980	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,806.62000	3.80662	4,142,860	9.42	0.00	0	0
Total R186 Option												9,080,900.00	10,000	59,930
Total For R186												28,271,497.86	10,161	97,867
R197	On	05/11/2015	Bond Future			294.75310	294.75310	294.76641	294.76641			0.00	0	927
R197	On	04/02/2016	Bond Future			293.42274	293.42274	293.44382	293.44382			0.00	0	0
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			223.59000	0.22359	236,900		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			233.59000	0.23359	246,900		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			243.59000	0.24359	256,900		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			3,556.18000	3.55618	3,577,260		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			3,566.18000	3.56618	3,587,260		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			3,546.18000	3.54618	3,567,260		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			241.79232	241.79232	242.48381	242.48381			0.00	0	52,921
R202	On	04/02/2016	Bond Future			242.53856	242.53856	243.24809	243.24809			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			3,516.19000	3.51619	4,207,680		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			3,526.19000	3.52619	4,217,680		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			3,506.19000	3.50619	4,197,680		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/02/2016	Bond Future	239.99	Call			3,258.09000	3.25809	2,548,560		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,248.09000	3.24809	2,538,560		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,238.09000	3.23809	2,528,560		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			8.21290	98.99620	8.28626	98.60625		7.45	133,149,889.00	1,345	14,805
R2023	On	04/02/2016	Bond Future			8.27925	100.67574	8.35565	100.28167		6.76	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.32609	98.54174	8.40610	98.14078		7.06	0.00	0	0
Total R2023 Future												133,149,889.00	1,345	15,855
R2023	On	05/11/2015	Bond Future	7.99	Put			2,234.29000	2.23429	1,968,180	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			664.58000	0.66458	790,770	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,197.37000	2.19737	1,933,610	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			682.07000	0.68207	810,630	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,160.80000	2.16080	1,899,410	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			647.41000	0.64741	771,250	7.37	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,041.44000	1.04144	1,181,870	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,840.36000	2.84036	2,586,720	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,004.92000	1.00492	1,141,900	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,909.20000	2.90920	2,652,110	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,023.07000	1.02307	1,161,780	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,874.65000	2.87465	2,619,290	6.69	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,916.40000	1.91640	2,099,530	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,751.09000	2.75109	2,533,260	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,939.23000	1.93923	2,123,750	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,723.42000	2.72342	2,506,980	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,963.19000	1.96319	2,149,110	7.07	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,696.91000	2.69691	2,481,870	7.07	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												133,149,889.00	1,345	15,855
R203	On	05/11/2015	Bond Future			7.29670	102.87264	7.38690	102.71778		2.06	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.37310	104.61812	7.47682	104.46325		1.24	0.00	0	0
R203	On	05/05/2016	Bond Future			7.39806	102.31371	7.52200	102.15618		1.53	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.88000	0.00088	1,450	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,434.38000	2.43438	2,280,090	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.94000	0.00094	1,540	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,416.75000	2.41675	2,262,490	1.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.01	Call			1.00000	0.00100	1,640	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,399.12000	2.39912	2,244,900	1.95	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			190.98000	0.19098	247,900	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			545.07000	0.54507	447,120	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			196.34000	0.19634	254,310	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			535.44000	0.53544	438,540	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			201.79000	0.20179	260,810	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			525.91000	0.52591	430,060	1.22	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			353.31000	0.35331	417,880	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			712.22000	0.71222	619,260	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			358.60000	0.35860	423,790	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			704.75000	0.70475	612,410	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			363.95000	0.36395	429,750	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			697.35000	0.69735	605,620	1.51	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			8.76862	96.01696	8.84620	95.42308			0.00	0	9,973
R2030	On	04/02/2016	Bond Future			8.82532	93.63929	8.90510	93.03777			0.00	0	400
Total R2030 Future												0.00	0	10,373
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,691.77000	2.69177	2,097,890		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			2,612.50000	2.61250	2,018,620		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			2,771.13000	2.77113	2,177,250		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			1,250.87000	1.25087	649,350		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			1,174.43000	1.17443	572,910		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			1,098.09000	1.09809	496,570		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	10,373
R2032	On	05/11/2015	Bond Future			8.85394	95.73669	8.93661	95.05904			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.91033	97.36127	8.99525	96.67462			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.95875	94.94030	9.04628	94.24156			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			8,204.00000	8.20400	7,526,350		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	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
R2032	On	05/11/2015	Bond Future	8.00	Put			8,112.02000	8.11202	7,434,370		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			8,020.16000	8.02016	7,342,510		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			2,502.71000	2.50271	1,816,060		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			2,419.19000	2.41919	1,732,540		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			2,335.77000	2.33577	1,649,120		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	250,340		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			448.40000	0.44840	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	330,240		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			368.50000	0.36850	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	410,040		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			288.70000	0.28870	0,000		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			8.95049	98.08472	9.02273	97.42960			0.00	0	47,355
R2037	On	04/02/2016	Bond Future			9.00389	95.49176	9.07797	94.82800			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.05108	97.19547	9.12728	96.51998			0.00	0	0
Total R2037 Future												0.00	0	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			10,078.41000	10.07841	9,423,290		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			9,973.03000	9.97303	9,317,910		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			9,867.82000	9.86782	9,212,700		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			2,901.31000	2.90131	2,237,550		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			3,088.42000	3.08842	2,424,660		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			2,994.80000	2.99480	2,331,040		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			1,132.54000	1.13254	457,050		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			1,042.79000	1.04279	367,300		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			1,222.42000	1.22242	546,930		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037												0.00	0	47,725
R204	On	05/11/2015	Bond Future			7.63569	104.08318	7.71711	103.86019		3.39	0.00	0	18,040
R204	On	04/02/2016	Bond Future			7.70932	101.81221	7.79771	101.58805		2.74	0.00	0	0
R204	On	05/05/2016	Bond Future			7.75947	103.62796	7.85722	103.39994		2.97	0.00	0	0
Total R204 Future												0.00	0	18,040
R204	On	05/11/2015	Bond Future	6.24	Call			1.38000	0.00138	2,110	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,143.44000	4.14344	3,921,180	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			1.47000	0.00147	2,240	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,114.79000	4.11479	3,892,570	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			1.56000	0.00156	2,370	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,086.14000	4.08614	3,863,960	3.23	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			407.93000	0.40793	486,730	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,190.99000	1.19099	1,045,630	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			416.98000	0.41698	496,950	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,174.48000	1.17448	1,030,290	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			425.91000	0.42591	507,050	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,157.85000	1.15785	1,014,830	2.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			889.71000	0.88971	997,160	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,163.22000	1.16322	1,042,650	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			901.01000	0.90101	1,009,290	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,151.15000	1.15115	1,031,410	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			912.39000	0.91239	1,021,510	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,139.17000	1.13917	1,020,270	2.97	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	18,040
R2044	On	05/11/2015	Bond Future			8.99826	99.87260	9.07042	99.15764			270,055,510.40	2,704	17,280
R2044	On	04/02/2016	Bond Future			9.04907	97.18475	9.12301	96.46018			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.09396	98.91877	9.16993	98.18140			0.00	0	0
Total R2044 Future												270,055,510.40	2,704	17,280
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			8,801.38000	8.80138	8,086,420		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			8,687.49000	8.68749	7,972,530		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			8,573.82000	8.57382	7,858,860		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,210.55000	1.21055	485,980		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			1,111.18000	1.11118	386,610		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,310.10000	1.31010	585,530		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
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			1,662.74000	1.66274	925,370		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			1,563.55000	1.56355	826,180		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			1,762.11000	1.76211	1,024,740		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												270,055,510.40	2,704	17,280
R2048	On	05/11/2015	Bond Future			8.98418	99.23915	9.05635	98.50387			0.00	0	48,532
R2048	On	04/02/2016	Bond Future			9.03649	100.92279	9.11047	100.17748			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.07747	98.28643	9.15343	97.52786			0.00	0	0
Total R2048 Future												0.00	0	48,532
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			11,699.55000	11.69955	10,964,270		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			11,946.72000	11.94672	11,211,440		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			11,823.01000	11.82301	11,087,730		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			1,218.89000	1.21889	473,580		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			1,116.68000	1.11668	371,370		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			1,014.66000	1.01466	269,350		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			1,645.23000	1.64523	886,660		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			1,543.14000	1.54314	784,570		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			1,441.24000	1.44124	682,670		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	48,532
R207	On	05/11/2015	Bond Future			7.89048	100.06550	7.97053	99.78931		4.54	26,217,161.00	262	44,051
R207	On	04/02/2016	Bond Future			7.96340	98.12146	8.04860	97.84315		4.05	0.00	0	0
R207	On	05/05/2016	Bond Future			8.02297	99.87161	8.11480	99.58844		4.18	0.00	0	0
R207	On	04/08/2016	Bond Future			8.07803	98.06579	8.17717	97.77872		4.05	0.00	0	0
Total R207 Future												26,217,161.00	262	44,051
R207	On	05/11/2015	Bond Future	7.43	Call			182.66000	0.18266	231,900	4.47	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,066.19000	2.06619	1,839,240	4.47	0.00	0	0

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	7.50	Call			230.44000	0.23044	289,300	4.49	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,867.57000	1.86757	1,650,240	4.49	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			463.50000	0.46350	561,600	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,261.45000	1.26145	1,083,360	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			475.82000	0.47582	575,720	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,238.99000	1.23899	1,062,700	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			488.52000	0.48852	590,240	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,216.93000	1.21693	1,042,460	4.54	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			365.31000	0.36531	435,130	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,207.83000	2.20783	1,999,340	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			373.62000	0.37362	444,610	3.95	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,182.78000	2.18278	1,975,460	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			382.08000	0.38208	454,230	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,157.90000	2.15790	1,951,740	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			214.53000	0.21453	261,240	3.90	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,794.35000	2.79435	2,562,750	3.90	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,020.34000	1.02034	1,140,150	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,808.54000	1.80854	1,645,180	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			672.16000	0.67216	762,550	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,398.39000	2.39839	2,205,610	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			994.19000	0.99419	1,112,000	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,844.59000	1.84459	1,679,230	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,007.21000	1.00721	1,126,020	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,826.50000	1.82650	1,662,140	4.15	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,307.97000	1.30797	1,441,400	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,792.63000	1.79263	1,638,990	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,280.91000	1.28091	1,412,620	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,823.75000	1.82375	1,668,390	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,294.39000	1.29439	1,426,970	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,808.14000	1.80814	1,653,650	4.05	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												26,217,161.00	262	44,228
R208	On	05/11/2015	Bond Future			8.01494	95.29673	8.09414	94.96765		5.83	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.08064	96.91378	8.16387	96.58155		5.18	0.00	0	0
R208	On	05/05/2016	Bond Future			8.13183	95.24048	8.22011	94.90243		5.45	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	8.48	Put			402.19000	0.40219	318,180	6.04	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Put			1,887.00000	1.88700	1,650,120	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			416.47000	0.41647	510,620	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,856.59000	1.85659	1,621,660	5.77	0.00	0	0

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	7.76	Call			428.40000	0.42840	524,510	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,826.30000	1.82630	1,593,330	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,985.73000	1.98573	2,230,800	6.04	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			404.64000	0.40464	496,840	5.77	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			643.03000	0.64303	748,150	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,349.89000	2.34989	2,122,780	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			655.69000	0.65569	762,270	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,321.85000	2.32185	2,096,200	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			668.52000	0.66852	776,570	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,294.01000	2.29401	2,069,830	5.12	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,335.47000	1.33547	1,483,140	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,181.06000	2.18106	1,990,680	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,352.75000	1.35275	1,501,620	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,159.72000	2.15972	1,970,540	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,318.94000	1.31894	1,465,410	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,203.16000	2.20316	2,011,580	5.45	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			8.88812	76.04755	8.96027	75.50556		15.11	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.93765	77.33801	9.01151	76.78881		14.73	0.00	0	400
R209	On	05/05/2016	Bond Future			8.98003	75.56772	9.05589	75.00880		15.07	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			144.85000	0.14485	180,920	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,960.22000	7.96022	7,454,300	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			150.41000	0.15041	187,660	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,879.11000	7.87911	7,374,370	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			156.14000	0.15614	194,590	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,294.14000	4.29414	3,886,840	14.98	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,191.58000	2.19158	2,479,430	15.39	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,895.66000	1.89566	1,641,520	15.39	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,798.31000	7.79831	7,294,770	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,866.04000	2.86604	3,202,330	15.57	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,396.29000	1.39629	1,190,590	15.57	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			3,282.38000	3.28238	3,643,980	15.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,164.74000	1.16474	984,350	15.67	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			731.94000	0.73194	866,630	14.98	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,164.71000	2.16471	2,394,090	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,060.22000	4.06022	3,740,400	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,191.55000	5.19155	5,574,560	15.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,571.36000	1.57136	1,405,170	15.29	0.00	0	2,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.74	Call			2,104.47000	2.10447	2,329,520	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,153.83000	4.15383	3,829,680	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,134.46000	2.13446	2,361,670	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,106.84000	4.10684	3,784,850	14.61	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,560.29000	3.56029	3,843,160	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,971.46000	3.97146	3,695,410	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,596.93000	3.59693	3,881,550	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,934.28000	3.93428	3,659,980	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,525.32000	3.52532	3,806,450	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,010.42000	4.01042	3,732,630	15.07	0.00	0	0
Total R209 Option												0.00	0	5,140
Total For R209												0.00	0	30,390
R210	On	05/11/2015	Bond Future			181.12961	181.12961	181.92576	181.92576			27,169,441.50	150	2,048
R210	On	04/02/2016	Bond Future			184.21718	184.21718	185.03147	185.03147			0.00	0	0
Total R210 Future												27,169,441.50	150	2,048
R210	On	05/11/2015	Bond Future	181.99	Put			64.24000	0.06424	860,390		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			74.24000	0.07424	870,390		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			84.24000	0.08424	880,390		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			41.47000	0.04147	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	772,820		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			31.47000	0.03147	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	782,820		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			21.47000	0.02147	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	792,820		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												27,169,441.50	150	2,048
R211	On	05/11/2015	Bond Future			135.86446	135.86446	135.91080	135.91080			0.00	0	0
R211	On	04/02/2016	Bond Future			136.48412	136.48412	136.53469	136.53469			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			920.80000	0.92080	874,460		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			910.80000	0.91080	864,460		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			900.80000	0.90080	854,460		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			2,455.31000	2.45531	2,505,880		0.00	0	0

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	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,465.31000	2.46531	2,515,880		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,475.31000	2.47531	2,525,880		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			141.58309	141.58309	141.92326	141.92326			0.00	0	928
R212	On	04/02/2016	Bond Future			142.13467	142.13467	142.48425	142.48425			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			4,066.74000	4.06674	4,406,910		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			4,076.74000	4.07674	4,416,910		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			4,086.74000	4.08674	4,426,910		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			3,505.75000	3.50575	3,855,330		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			3,515.75000	3.51575	3,865,330		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			3,525.75000	3.52575	3,875,330		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			8.78884	86.45868	8.86633	85.88533		12.94	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.84631	87.92555	8.92592	87.34462		12.47	0.00	0	200
R213	On	05/05/2016	Bond Future			8.89069	85.94443	8.97268	85.35322		12.84	0.00	0	0
Total R213 Future												0.00	0	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			73.01000	0.07301	95,110	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,974.71000	8.97471	8,423,460	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			76.00000	0.07600	98,890	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,893.03000	8.89303	8,342,570	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			79.23000	0.07923	102,960	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			8,811.70000	8.81170	8,262,080	12.50	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,258.34000	2.25834	2,515,160	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,623.88000	3.62388	3,299,770	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,289.78000	2.28978	2,548,950	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,581.08000	3.58108	3,259,320	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,321.49000	2.32149	2,583,010	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,538.64000	3.53864	3,219,230	12.36	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,888.51000	2.88851	3,153,800	12.84	0.00	0	0

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	8.74	Put			4,581.66000	4.58166	4,255,740	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,919.70000	2.91970	3,186,870	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,539.10000	4.53910	4,215,060	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,952.79000	2.95279	3,221,840	12.85	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,498.53000	4.49853	4,176,370	12.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,626
R214	On	05/11/2015	Bond Future			8.92298	77.08560	8.99509	76.51289		15.82	0.00	0	11,693
R214	On	04/02/2016	Bond Future			8.97365	78.39337	9.04749	77.81292		15.48	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.01306	76.49591	9.08882	75.90514		15.82	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			139.86000	0.13986	175,250	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,619.06000	8.61906	8,081,740	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			129.52000	0.12952	162,640	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,796.51000	8.79651	8,256,920	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			134.51000	0.13451	168,730	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,707.52000	8.70752	8,169,030	15.30	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			556.05000	0.55605	639,710	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,617.22000	9.61722	9,120,430	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			567.78000	0.56778	652,880	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,535.20000	9.53520	9,039,850	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			580.31000	0.58031	666,910	14.97	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,454.15000	9.45415	8,960,300	14.97	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,630.31000	3.63031	3,922,120	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,402.40000	4.40240	4,103,440	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,666.59000	3.66659	3,960,240	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,359.96000	4.35996	4,062,840	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,704.81000	3.70481	4,000,310	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,319.60000	4.31960	4,024,330	15.83	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												510,139,389.76	14,822	509,020
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
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			497.00100	497.00100	494.62100	494.62100				0.00	0	441
GOVI On 04/02/2016 GOVI			505.43200	505.43200	503.02500	503.02500				0.00	0	26
GOVI On 05/05/2016 GOVI			514.43900	514.43900	511.99000	511.99000				0.00	0	0
Total GOVI Future										0.00	0	467
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			353,690.00000	35.36900	329,890,000			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			353,790.00000	35.37900	329,990,000			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			353,890.00000	35.38900	330,090,000			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	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			89,650.00000	8.96500	65,580,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			89,750.00000	8.97500	65,680,000		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			89,850.00000	8.98500	65,780,000		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			60,000.00000	6.00000	35,510,000		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			60,100.00000	6.01000	35,610,000		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			60,200.00000	6.02000	35,710,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	467
Total for GOVI									0.00	0	467
AL37 On 05/11/2015 Index Future			465.05200	465.05200	463.75900	463.75900			0.00	0	3
AL37 On 04/02/2016 Index Future			472.94200	472.94200	471.63900	471.63900			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			547.39300	547.39300	544.62000	544.62000			0.00	0	1
AL7T On 04/02/2016 Index Future			556.67900	556.67900	553.87300	553.87300			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			500.59700	500.59700	497.99800	497.99800			0.00	0	456
ALBI On 04/02/2016 Index Future			509.08900	509.08900	506.45900	506.45900			0.00	0	146
ALBI On 05/05/2016 Index Future			518.16200	518.16200	515.48500	515.48500			0.00	0	0
Total ALBI Future									0.00	0	602
Total For ALBI									0.00	0	602
IGOV On 05/11/2015 Index Future			232.89200	232.89200	233.22600	233.22600			0.00	0	973
IGOV On 04/02/2016 Index Future			236.86200	236.86200	237.20700	237.20700			0.00	0	82
IGOV On 05/05/2016 Index Future			241.10100	241.10100	241.45400	241.45400			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			631.32700	631.32700	632.27000	632.27000			0.00	0	0
ILBI On 04/02/2016 Index Future			642.14300	642.14300	643.10300	643.10300			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									0.00	0	1,821

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 16/09/2015		Jibar Future	6.40000	93.60000	6.44000	93.56000				0.00	0	0
JIBAR F On 21/10/2015		Jibar Future	6.45000	93.55000	6.55000	93.45000				0.00	0	0
JIBAR F On 18/11/2015		Jibar Future	6.55000	93.45000	6.67000	93.33000				0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	6.60000	93.40000	6.72000	93.28000				0.00	0	0
JIBAR F On 20/01/2016		Jibar Future	6.65000	93.35000	6.67500	93.32500				0.00	0	0
JIBAR F On 17/02/2016		Jibar Future	6.75000	93.25000	6.87000	93.13000				0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	6.85000	93.15000	6.90000	93.10000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.10000	92.90000	7.16000	92.84000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.25000	92.75000	7.33000	92.67000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.45000	92.55000	7.50000	92.50000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.60000	92.40000	7.68000	92.32000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.70000	92.30000	7.79000	92.21000				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 :										510,139,389.76	14,822	513,308
AA02 On 28/03/2016		Spot Bond		101.16306		101.14485				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		101.43320		101.41255				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019		Spot Bond	9.23000	104.21435	9.30500	103.96563				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		100.99645		100.97540				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	9.70500	102.66871	9.78000	102.32522				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020		Spot Bond	10.00000	111.12900	10.00000	111.10000				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		100.18856		100.16552				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				97.39577		97.37408			0.00	0	4,080,000,000
Total AB011 SPOT									0.00	0	4,080,000,000
Total For AB011									0.00	0	4,080,000,000
AB013 On 21/11/2018 Spot Bond			9.62000	98.70182	9.69500	98.47759		9,620,000,000,000.00	1,000,000,000		810,000,000
Total AB013 SPOT								9,620,000,000,000.00	1,000,000,000		810,000,000
Total For AB013								9,620,000,000,000.00	1,000,000,000		810,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.71714	100.00000	9.69360		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	103.02870	10.84000	102.99914		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	10.14940	100.00000	10.12930		0.00	0		0
Total AB016U SPOT								0.00	0		0
Total For AB016U								0.00	0		0
AB08 On 03/05/2017 Spot Bond				101.06010		101.03746		0.00	0		0
Total AB08 SPOT								0.00	0		0
Total For AB08								0.00	0		0
AB09 On 03/05/2017 Spot Bond			8.82000	105.57854	8.90000	105.42983		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	112.27100	10.00000	112.24200		0.00	0		0
Total ABC1234/R2022 SPOT								0.00	0		0
Total For ABC1234/R2022								0.00	0		0
ABCPI3 On 07/12/2023 Spot Bond			2.33000	278.51337	2.33000	278.47219		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				101.81708		101.79825		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				102.32323		102.30255		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				101.64360		101.62203		0.00	0		0
Total ABFN08 SPOT								0.00	0		0
Total For ABFN08								0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0! On 17/03/2026 Spot Bond				101.68497		101.66284				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1! On 28/10/2019 Spot Bond				99.51149		99.49320				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				100.88674		100.86722				0.00	0	1,000,000,000
Total ABFN11 SPOT										0.00	0	1,000,000,000
Total For ABFN11										0.00	0	1,000,000,000
ABFN1! On 09/04/2019 Spot Bond				100.59963		100.58021				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				100.38690		100.36530				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				100.39645		100.37430				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	178.31424	2.07000	178.28914				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	179.31495	2.17000	179.28921				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	191.67238	1.82000	191.64666				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			8.21625	82.66511	8.29625	82.49994				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			8.21625	82.66511	8.29625	82.49994				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				101.54396		101.52220				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40 On 29/09/2015 Spot Bond				100.34000		100.32000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.52000		99.50000			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				99.02000		99.00000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				97.56000		97.54000			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				97.90000		97.88000			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				101.12803		101.10740			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				101.00923		100.98881			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				96.53000		96.52000			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				95.83000		95.81000			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				95.54000		95.53000			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				95.28000		95.27000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55 On 27/06/2017 Spot Bond				101.26856		101.24786			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.95500	106.46598	7.02500	106.44270			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				101.01850		100.99650			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				93.53000		93.52000			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				93.32000		93.31000			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			2.65000	112.02111	2.62000	112.28877			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			2.42000	167.28521	2.38000	167.97034			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			2.39000	219.65924	2.37000	220.23410			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				91.98000		91.97000			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			9.76500	89.48250	9.83500	89.11861			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN70 On 28/03/2017 Spot Bond				104.31000		104.31000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				46.72000		46.21000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				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				99.74000		99.74000			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				107.31000		107.38000			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	107.95018	9.63000	107.92245			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				103.40000		103.41000			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			9.73500	107.21057	9.81500	106.62396			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			9.13000	92.60323	9.20500	92.27941			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				106.85000		101.40000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN82 On 05/07/2016 Spot Bond				123.26000		117.54000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.83000	106.54758	9.91000	105.96579			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				93.69000		93.69000			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				99.78834		101.77452			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				100.71755		100.69497			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			8.47000	107.66889	8.55000	107.46131		12,705,000,000.00	1,500,000	1,420,000,000	
Total ABS10 SPOT								12,705,000,000.00	1,500,000	1,420,000,000	
Total For ABS10								12,705,000,000.00	1,500,000	1,420,000,000	
ABS11 On 09/04/2021 Spot Bond			9.60500	102.97270	9.68000	102.62892		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			9.40500	102.20143	9.48000	101.89726		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			9.83500	102.09212	9.91000	101.70598				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.31500	97.83626	9.39000	97.53688			17,698,500,000.00		1,900,000	4,420,000,000
Total ABS6 SPOT									17,698,500,000.00		1,900,000	4,420,000,000
Total For ABS6									17,698,500,000.00		1,900,000	4,420,000,000
ABS7 On 11/09/2026 Spot Bond			10.18000	90.74640	10.29000	94.43824			17,509,600,000,000.00		1,720,000,000	5,340,000,000
Total ABS7 SPOT									17,509,600,000,000.00		1,720,000,000	5,340,000,000
Total For ABS7									17,509,600,000,000.00		1,720,000,000	5,340,000,000
ABS9 On 17/03/2016 Spot Bond			7.61500	105.18796	7.71000	105.11620			0.00		0	0
Total ABS9 SPOT									0.00		0	0
Total For ABS9									0.00		0	0
ABSI2 On 07/12/2023 Spot Bond			2.14000	282.12977	2.14000	282.08949			0.00		0	0
Total ABSI2 SPOT									0.00		0	0
Total For ABSI2									0.00		0	0
ABSI3 On 31/01/2017 Spot Bond			1.59000	133.18968	1.57000	133.20962			0.00		0	0
Total ABSI3 SPOT									0.00		0	0
Total For ABSI3									0.00		0	0
ABSI4 On 31/01/2022 Spot Bond			2.17000	135.79471	2.13000	136.09389			0.00		0	0
Total ABSI4 SPOT									0.00		0	0
Total For ABSI4									0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01070	100.00000	0.01067			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			8.92500	106.38581	8.99500	106.35684			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	10.25382	100.00000	10.22898			0.00		0	0
Total ACL02U SPOT									0.00		0	0
Total For ACL02U									0.00		0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	61.11755	100.00000	60.96949			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				75.36400		75.36630			0.00	14,194,700,000		7,097,350,000
Total ACL047 SPOT									0.00	14,194,700,000		7,097,350,000
Total For ACL047									0.00	14,194,700,000		7,097,350,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL04l On 20/06/2016 Spot Bond			100.00000	61.11755	100.00000	60.96949			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.62239		99.60251			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.69316		101.66926			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				101.85382		101.82762			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				101.62152		101.59865			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				101.66993		101.64636			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				101.69122		101.66735			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				100.77992		100.75611			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				100.77992		100.75611			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				100.78412		100.76017			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.78412		100.76017			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087 On 30/07/2017 Spot Bond				100.77572		100.75203			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				97.94744		97.92878			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.47297		101.45089			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.64091		101.61776			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.68905		101.66521			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.70835		101.68424			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.66965		101.64609			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.58281		101.56049			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.61500	103.32218	9.69000	103.03195			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				92.27726		92.25720			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				204.69823		204.97335			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				204.79706		205.07170			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.62142		101.59855			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.51193		102.48700			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				99.97862		99.95731			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.51025		102.48534			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.37451		101.35094			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				101.10602		101.08304			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.55768		102.53528			0.00	36,180,000	30,231,000
Total ACL143 SPOT									0.00	36,180,000	30,231,000
Total For ACL143									0.00	36,180,000	30,231,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL144 On 20/12/2016 Spot Bond				102.42367		102.40306				0.00	300,000,000	150,000,000
Total ACL144 SPOT										0.00	300,000,000	150,000,000
Total For ACL144										0.00	300,000,000	150,000,000
ACL145 On 20/12/2021 Spot Bond				101.62724		101.60429				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.37544		102.35389				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.59262		101.57016				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.52480		101.50332				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.57493	10.23000	104.54658				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.48982		101.46883				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				113.46554		113.44863				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.69500	102.25417	9.77000	101.99346				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.58673		101.56436				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	120.58221	1.75000	120.56628				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.55620		101.53336				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				101.60439		101.58085			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.50800		101.48585			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				101.63714		101.61355			0.00	0	5,000,000
Total ACL181 SPOT									0.00	0	5,000,000
Total For ACL181									0.00	0	5,000,000
ACL182 On 20/06/2017 Spot Bond				102.78799		102.76687			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				101.49065		101.46875			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				102.35315		102.33095			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				101.59476		101.57135			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				101.55276		101.53088			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				101.63488		101.61182			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				101.66004		101.63662			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				101.48693		101.46791			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				101.68004		101.66084			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				101.66594		101.64244			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.66594		101.64244			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.75853		101.73274			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.56585		101.54286			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.76102		101.73616			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.11922		103.09589			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.75853		101.73274			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.38402		99.36436			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.69887		101.67490			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.68148		101.65682			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				146.28046		146.49351			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				147.31807		147.53246			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL205 On 20/03/2016 Spot Bond				101.46943		101.44784			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.45592		101.43453			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				100.24244		100.22206			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				101.49257		101.47065			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				100.65635		100.63514			0.00	0	95,000,000
Total ACL213 SPOT									0.00	0	95,000,000
Total For ACL213									0.00	0	95,000,000
ACL214 On 20/09/2020 Spot Bond				101.55620		101.53336			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				101.47135		101.44974			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				101.46943		101.44784			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				101.60401		101.58140			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				100.49096		100.46765			0.00	2,020,000,000	505,000,000
Total ACL218 SPOT									0.00	2,020,000,000	505,000,000
Total For ACL218									0.00	2,020,000,000	505,000,000
ACL219 On 26/01/2021 Spot Bond				100.83160		100.80831			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				100.81813		100.79523			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				99.76284		99.73992			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.75612		100.73268			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				100.73600		100.71329			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.03524		100.09107			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	78.16230	100.00000	77.84327			0.00	0	0
Total ADCB1U SPOT									0.00	0	0
Total For ADCB1U									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	33.89980	100.00000	33.81767			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	15.35691	100.00000	15.31970			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	1.67096	100.00000	1.66691			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				100.14251		100.12468			0.00	0	0
Total AGN001 SPOT									0.00	0	0
Total For AGN001									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.22661		100.20596			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				100.24841					0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	83.30143	100.00000	83.11507			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				100.26290					0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	83.32189	100.00000	83.13549			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.89408		100.87290			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				100.98152		100.95829			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.09798		101.07202			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				100.85613		100.83523			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			8.15500	101.47659	8.23500	101.40648			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.09922		101.07256			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				101.27693		101.24605			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	36.99014	100.00000	36.86464			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.61811	100.00000	9.58548			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			9.26500	101.92969	9.34000	101.68558		2,779,500,000.00		300,000	2,900,000,000
Total AIR01 SPOT								2,779,500,000.00		300,000	2,900,000,000
Total For AIR01								2,779,500,000.00		300,000	2,900,000,000
AIR02 On 30/04/2023 Spot Bond			9.83000	113.72371	9.91000	113.24407		0.00		0	50,000,000
Total AIR02 SPOT								0.00		0	50,000,000
Total For AIR02								0.00		0	50,000,000
AIR03 On 09/03/2016 Spot Bond			7.63500	101.38792	7.73000	101.31866		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.50500	100.86964	9.57500	100.43962				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	15.39136	100.00000	15.35729				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			10.14000	101.49120	10.21500	100.90292				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			2.67000	171.45394	2.63000	172.12454				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				101.85616		101.83388				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				101.43654		101.41501				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				101.54603		101.52284				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.55678		100.53457				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.41753		101.39775				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.11320		100.08488				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				101.48163		101.46104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007: 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
ASN008: 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
ASN010: On 20/03/2019 Spot Bond				101.52480		101.50331				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				102.13253		102.10270				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				99.86211		99.84490				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: 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
ASN014: 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
ASN015: On 11/04/2017 Spot Bond				93.94000		93.89000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				99.86211		99.84490				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				114.95774		114.93753				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.64000	238.77110	2.62000	239.36123				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				100.28000		100.25877				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				113.28756		113.26409				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.47005		100.44756				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.65500	211.79703	2.63500	212.34511				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				101.38453		101.36417				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 24/09/2016 Spot Bond				101.40629		101.38587				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				101.01599		100.99543				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.99498		100.97349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.92810		100.90497				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.81824		100.79515				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.75828		100.73557				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.55691		98.55544				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 13/11/2015 Spot Bond				100.01120		100.01135				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 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
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	99.97850				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.59138		101.57109				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.54642		100.52445				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 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
ASN070 On 30/06/2016 Spot Bond				101.42366		101.40675				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				85.91461		86.57959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				101.16179		101.14268				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN074 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
ASN077 On 20/06/2020 Spot Bond				100.83811		100.81170				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.59653		100.57431				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				99.79822		100.24657				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.16796		100.14393				0.00	17,213,900,000	17,213,900,000
Total ASN083 SPOT										0.00	17,213,900,000	17,213,900,000
Total For ASN083										0.00	17,213,900,000	17,213,900,000
ASN083 On 03/09/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN35U On 20/12/2016 Spot Bond			100.00000	41.57339	100.00000	41.48138				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	24.22955	100.00000	24.17085				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	24.33290	100.00000	24.27395				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	23.86783	100.00000	23.81001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	31.50172	100.00000	31.42540				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	45.08950	100.00000	44.98027				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	18.62612	100.00000	18.58100				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	44.28385	100.00000	44.17657				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	64.04853	100.00000	63.89337				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	1.23865	100.00000	1.23371				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				101.61496		101.59516				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				101.35366		101.33375				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				101.67292		101.65257				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			9.26500	105.48784	9.34000	105.26281				0.00	0	2,050,000,000
Total BAW11 SPOT										0.00	0	2,050,000,000
Total For BAW11										0.00	0	2,050,000,000
BAW13 On 17/04/2017 Spot Bond				101.48568		101.46493				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				100.75182		100.73202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.75288		99.73278				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.08353		100.06232				0.00	1,000,000,000	500,000,000
Total BAW18 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW18										0.00	1,000,000,000	500,000,000
BAW19 On 05/12/2020 Spot Bond			9.80500	101.28163	9.88000	100.95469			3,922,000,000,000.00		400,000,000	1,200,000,000
Total BAW19 SPOT									3,922,000,000,000.00		400,000,000	1,200,000,000
Total For BAW19									3,922,000,000,000.00		400,000,000	1,200,000,000
BAW2 On 02/10/2015 Spot Bond			6.94500	105.21440	7.01500	105.18808				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	89.32039	100.00000	89.10412				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.95500	100.92872	10.03000	100.55463				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				103.54658		103.52369				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.97000	105.92042	9.05000	105.74401				0.00	0	20,000,000
Total BAW8 SPOT										0.00	0	20,000,000
Total For BAW8										0.00	0	20,000,000
BAYA0 On 31/03/2016 Spot Bond			10.95373	102.67250	10.98704	102.63116				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.88045	102.01971	10.60631					0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.87462	102.01052	10.87462	101.98054				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				101.87249		101.84253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.95627	102.00201	10.95766	101.97164				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.91633	101.74715	11.99993	101.54608				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				101.91532		101.88466				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				101.91532		101.88466				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				101.91539		101.88474				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			11.20373	101.82676	11.23704	101.78510				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			11.13117	102.07913	11.15115	102.04293				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			10.88045	102.01972	10.60631					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	102.18931	11.06000	102.15877				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			10.26675	101.84790	10.32047	101.78918				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				102.52996		102.50235				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.81156		101.78222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.81156		101.78222				0.00	40,000,000	10,000,000
Total BAYA19 SPOT										0.00	40,000,000	10,000,000
Total For BAYA19										0.00	40,000,000	10,000,000
BAYA19 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
BAYA22 On 30/06/2017 Spot Bond			7.98848	97.27006	8.08493	104.04613				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.74500	100.82586	11.82500	100.66490				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 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
BAYA25 On 30/09/2017 Spot Bond			11.67000	99.10904	11.75000	98.93448		3,734,400,000,000.00		320,000,000	80,000,000	
Total BAYA26 SPOT								3,734,400,000,000.00		320,000,000	80,000,000	
Total For BAYA26								3,734,400,000,000.00		320,000,000	80,000,000	
BAYA26 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.65862		101.63211				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.58294	9.28000	101.55763				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.77473		101.74543				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.56500	98.79537	11.64000	98.61841				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.72379		101.69532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.76625		101.73708				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				101.76625		101.73708				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				101.70341		101.67528				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				101.78661		101.75803				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 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				101.78661		101.75803				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				101.70681		101.67862				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				101.72708		101.69946				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				101.78672		101.75813				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				101.40169		101.37932				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				101.46873		101.44444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.95373	103.18132	13.98704	103.13168				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB07 On 31/12/2016 Spot Bond			15.24840	102.76515	15.30949	102.64987				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB07 On 31/03/2017 Spot Bond			14.14957	102.50501	14.21589	102.41347				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB07 On 30/06/2019 Spot Bond				102.31661		102.27836				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB07 On 31/12/2019 Spot Bond				102.31661		102.27836				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.31661		102.27836				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				102.40103		102.36138				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB07 On 30/09/2018 Spot Bond				102.02061		101.98725				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	39.73530	100.00000	39.65991				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.77568	100.00000	21.72292				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.81831	100.00000	19.77030				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.23353	100.00000	12.20389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.23353	100.00000	12.20389				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	14.79091	100.00000	14.75508				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	12.81608	100.00000	12.78502				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				100.81498		100.79514				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				101.09500		101.07532				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				100.90976		100.88990				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	10.61014	100.00000	10.58443				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	10.61014	100.00000	10.58443				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	99.18478	100.00000	98.91599				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	87.52998	100.00000	87.32057				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	82.02247	100.00000	81.83857				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			2.04000	184.99606	2.04000	184.97021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.35000	159.44776	8.43000	157.87064			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.35000	159.84204	8.43000	158.27667			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			8.73500	98.35173	8.81500	97.74569			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			8.36500	100.21213	8.44000	100.02232		3,011,400,000,000.00	360,000,000	60,000,000	
Total BEER02 SPOT								3,011,400,000,000.00	360,000,000	60,000,000	
Total For BEER02								3,011,400,000,000.00	360,000,000	60,000,000	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total BG22A1 SPOT								0.00	0	0	
Total For BG22A1								0.00	0	0	
BG22A2 On 21/07/2016 Spot Bond				100.86626		100.84518		0.00	40,000,000	10,000,000	
Total BG22A2 SPOT								0.00	40,000,000	10,000,000	
Total For BG22A2								0.00	40,000,000	10,000,000	
BG22A3 On 21/07/2016 Spot Bond				101.30897		101.28867		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				100.94023		100.91738		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				100.99709		100.97287		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				101.15579		101.12775		0.00	0	0	
Total BG22D1 SPOT								0.00	0	0	
Total For BG22D1								0.00	0	0	
BG22Y1 On 21/07/2016 Spot Bond			100.00000	56.69066	100.00000	56.55332		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.71366		100.69232				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				100.72703		100.70528				0.00	0	10,000,000
Total BG32A3 SPOT										0.00	0	10,000,000
Total For BG32A3										0.00	0	10,000,000
BG32A On 30/10/2016 Spot Bond				100.73149		100.70959				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				100.78492		100.76139				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				100.85608		100.83037				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	35.49859	100.00000	35.41260				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	35.49859	100.00000	35.41260				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				101.67666		101.65527				0.00	40,000,000	10,000,000
Total BG42A2 SPOT										0.00	40,000,000	10,000,000
Total For BG42A2										0.00	40,000,000	10,000,000
BG42A On 15/03/2017 Spot Bond				101.70862		101.68681				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.47000	104.52546	8.55000	104.38824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.80450		101.78143				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.97478		101.94949				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	25.33919	100.00000	25.27781				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	25.33919	100.00000	25.27781				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				101.35998		101.33202				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			11.36500	101.31803	11.44000	101.04456				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				100.71250		100.68592				0.00	0	200,000,000
Total BGL03 SPOT										0.00	0	200,000,000
Total For BGL03										0.00	0	200,000,000
BGL04 On 05/02/2025 Spot Bond			11.25500	96.60772	11.33000	96.32988				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				104.35945		104.33849				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	82.93697	100.00000	82.76163				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.06687		100.04558				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.94903		100.92908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.87500	101.43885	8.95000	101.17592				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
BIDC4€ On 13/10/2015 Spot Bond				100.90908		100.89001				0.00	0	0
Total BIDC4€ SPOT										0.00	0	0
Total For BIDC4€										0.00	0	0
BIDC4€ On 06/11/2015 Spot Bond				98.81015		98.79212				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				100.20716		100.18792				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.23803		100.21595				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				100.20386		100.18529				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				100.21349		100.19404				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				100.23097		100.20993				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				100.30331		100.27566				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				100.42509		100.38586				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				100.89087		100.86645				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				100.91527		100.89017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				101.85607		101.82997				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				102.00778		101.97955				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				102.15395		102.12468				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				99.06340		99.04428				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				98.41403		98.39515				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				99.94678		99.92904				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				99.89359		99.87585				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				99.24824		99.23765				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				99.36381		99.34614				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				100.97401		100.95497				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC055 On 21/10/2015 Spot Bond				99.11719		99.09953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				99.15205		99.13439				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.89924		100.88051				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				99.23904		99.22134				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				99.05472		99.03654				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.67838		100.65941				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				98.85567		98.83751				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond				98.79497		98.78158				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				98.44407		98.42577				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.33570		100.31700				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 28/09/2015 Spot Bond				99.52059		99.50283				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC065 On 23/11/2015 Spot Bond				98.49047		98.47228				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.20619		100.18741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	41.89868	100.00000	41.79718				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				101.39865		101.37672				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				101.45087		101.42811				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				101.58705		101.56528				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				100.29079		100.26827				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	20.77330	100.00000	20.72298				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			9.67000	109.42337	9.75000	109.30540				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				104.68652		104.66052				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			8.02000	104.97094	8.10000	104.89547				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			12.76500	96.32744	12.84000	96.11643				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.11724		98.08967				0.00	0	520,000,000
Total CBL13 SPOT										0.00	0	520,000,000
Total For CBL13										0.00	0	520,000,000
CBL14 On 01/02/2019 Spot Bond			13.06500	96.87758	13.14000	96.64805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.12000	103.19022	9.20000	103.04030				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				97.12074		97.09455				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			13.06500	94.19489	13.14000	93.94457				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				100.76654		100.74620				0.00	80,000,000	20,000,000
Total CBL19 SPOT										0.00	80,000,000	20,000,000
Total For CBL19										0.00	80,000,000	20,000,000
CBL20 On 14/12/2019 Spot Bond				96.14017		96.11950				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				100.56265		100.54119				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			10.75500	94.57527	10.83000	94.29218				0.00	0	30,000,000
Total CBL22 SPOT										0.00	0	30,000,000
Total For CBL22										0.00	0	30,000,000
CBL23 On 18/05/2018 Spot Bond				100.33794		100.31369				0.00	0	150,000,000
Total CBL23 SPOT										0.00	0	150,000,000
Total For CBL23										0.00	0	150,000,000
CCT01 On 23/06/2023 Spot Bond			10.25500	114.60283	10.33500	114.11553				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			10.28500	110.10471	10.36500	109.59719				0.00	0	1,020,000,000
Total CCT02 SPOT										0.00	0	1,020,000,000
Total For CCT02										0.00	0	1,020,000,000
CCT03 On 15/03/2025 Spot Bond			10.18000	111.03838	10.26000	110.50962				0.00	0	20,000,000
Total CCT03 SPOT										0.00	0	20,000,000
Total For CCT03										0.00	0	20,000,000
CGR10 On 08/12/2016 Spot Bond				99.78765		99.75725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.87000	105.21602	11.95000	105.13957				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				101.86022		101.83096				0.00	12,200,000,000	6,100,000,000
Total CGR13 SPOT										0.00	12,200,000,000	6,100,000,000
Total For CGR13										0.00	12,200,000,000	6,100,000,000
CGR14 On 13/02/2018 Spot Bond				102.17288		102.14272				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	112.27100	10.00000	112.24170				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				101.49441		101.46661				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				101.85297		101.82676				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.07412		101.04682				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	9.46336	100.00000	9.43382				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	18.93005	100.00000	18.88419				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	19.24977	100.00000	19.18967				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				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.53017		101.50574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.58980		101.56440				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.65843		101.63192				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond			100.00000	8.93529	100.00000	8.89600		877,000,000,000,000.00		18,770,000,000	7,000,000,000	
Total CIG06 SPOT								'7,000,000,000,000.00		18,770,000,000	7,000,000,000	
Total For CIG06								'7,000,000,000,000.00		18,770,000,000	7,000,000,000	
CIG07 On 28/08/2020 Spot Bond			100.00000	1.76500	100.00000	1.75723		100,000,000,000,000.00		41,000,000,000	15,500,000,000	
Total CIG07 SPOT								10,000,000,000,000.00		41,000,000,000	15,500,000,000	
Total For CIG07								10,000,000,000,000.00		41,000,000,000	15,500,000,000	
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				101.62154		101.59867				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				101.86624		101.84657				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.67555	10.11000	101.64830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN184 On 06/07/2016 Spot Bond				101.20794		101.18662			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	124.57891	2.76000	124.55908			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN191 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
CLN192 On 29/08/2021 Spot Bond			3.14000	124.40313	3.14000	124.38203			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.02233	8.25000	100.00000			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.87000	127.46452	2.83000	127.71945			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	125.48807	2.40000	125.46931			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN199 On 20/12/2016 Spot Bond				102.26779		102.23564			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.70500	102.97767	8.80000	102.85369			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.91443		100.89214			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.93412		100.91197			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.75500	103.03056	8.85000	102.90571			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.75500	103.03056	8.85000	102.90571				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.80500	101.82172	8.90000	101.68561				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.66027		101.63685				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.82676		101.80095				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.38778		100.36612				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 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
CLN239 On 24/02/2017 Spot Bond				100.18087		100.15783				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.19885	9.35000	100.17398				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.19885	9.35000	100.17398				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN251 On 26/03/2017 Spot Bond				102.11254		102.09152				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				101.83421		101.81286				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				102.18594		102.16501				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				102.18594		102.16501				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				102.18594		102.16501				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				101.77012		101.74853				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			9.49500	104.61621	9.57000	104.36668				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				101.30906		101.28784				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				105.01475		104.99088				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				101.79729		101.77516				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				101.78776		101.76577				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.80224		101.78056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.17339		100.15146				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.17732		100.15151				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.98111		101.95964				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.60721		100.58670				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				101.48871		101.46684				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.75858		100.73630				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.38484		100.36404				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.82985		101.80500				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.66470		101.63971				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				103.39861		103.37539				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.43114		101.40634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.64646		101.62175			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.46469		101.43976			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.77063		101.74562			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.43120		101.40639			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.83014		101.80566			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.53681		101.51141			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 CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.77478		102.75044			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				151.35985		151.35985			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				150.03846		150.03846			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				150.91881		150.91881			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN305 On 20/03/2018 Spot Bond				146.68449		146.68449			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN311 On 14/11/2022 Spot Bond				100.43662		100.41227				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.04500	95.47745	11.11500	95.12501				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.56500	97.07851	11.63500	96.72035				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.46873		101.44444				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.78163		101.75551				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.42712		100.40329				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.87590		100.85324				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.78567		100.76093				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.94601	8.80500	102.92190				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.56585		101.54286				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.88423		100.86137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 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
CLN324 On 20/06/2018 Spot Bond				101.66607		101.64162				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.77778		101.75172				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.69906		101.67508				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				102.35687		102.32345				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				84.38385		84.32284				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.85394		101.82775				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.46873		101.44444				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				129.97363		129.97363				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				130.04430		130.04430				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.80346		100.78032				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.06061		102.03040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.47724		101.45281				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.34238		102.30916				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.93108		101.90378				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.48596		101.46503				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.72386		101.69858				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.79599		100.77307				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.47187		100.44952				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.43468		101.41094				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.76620		100.74461				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.08152		100.06120				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.73362		100.71123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.87069		100.84816				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.42699		101.40601				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.22500	106.54178	10.29500	106.11620				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				101.57402		101.55183				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				100.69281		100.66598				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			12.36500	108.99263	12.43500	108.58664				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				100.72028		100.69239				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			12.39500	102.48727	12.46500	102.10348				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	106.33254	10.02000	106.30429				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				100.72028		100.69239				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.85178		100.82793				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.89327		101.86552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.54978		101.52794				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.58270		101.56039				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.58285		101.56054				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.53170		101.50638				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.75500	104.94516	9.83000	104.60164				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.79210		101.76315				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.72964		101.70427				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.37086	10.98000	102.34113				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.91833	11.00000	104.88781				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.77609		101.75101				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.85034		100.82912				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.15500	104.73160	12.22500	104.32258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.92791		101.89964				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.58258		101.56026				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.92448		100.89910				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.68929		101.66545				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.30490		101.28377				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				101.45690		101.43638				0.00	0	1,700,000,000
Total CLN391 SPOT										0.00	0	1,700,000,000
Total For CLN391										0.00	0	1,700,000,000
CLN391 On 20/03/2017 Spot Bond				101.48871		101.46684				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				91.58944		91.58944				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.57549		101.55236				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				99.97850		99.95701				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.71038		101.68529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.18169		102.14971				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.41189		100.38892				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.40950		100.38667				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.57549		101.55236				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.77778		101.75172				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.38451		101.36242				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.36653		101.34391				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.30331		100.27566				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				101.39225		101.37178				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				81.85289		81.85289				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.58512		101.56185				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.61569		100.59848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.28783		101.26099				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.31537		101.28970				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.63715		100.61150				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.66603		100.63922				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.27587		100.25072				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 18/04/2028 Spot Bond			7.01000	42.50567	7.01000	42.49778				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 18/04/2028 Spot Bond				170.82688		168.76619				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			8.73500	149.36999	8.81500	148.86046				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.35000	159.44776	8.43000	157.87064				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.35000	159.84204	8.43000	158.27667				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/10/2015 Spot Bond				99.06186		99.04272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01: On 20/10/2015 Spot Bond				99.05384		99.03453				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF02: On 10/10/2016 Spot Bond				101.22136		101.19806				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03: On 10/10/2016 Spot Bond				101.53594		101.51329				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04: On 20/09/2016 Spot Bond				101.67960		101.65590				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05: On 20/12/2016 Spot Bond				101.57119		101.54904				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06: On 20/06/2017 Spot Bond				101.59254		101.57009				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07: On 10/07/2017 Spot Bond				101.20781		101.18406				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08: On 20/06/2017 Spot Bond				101.59476		101.57135				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09: On 24/07/2017 Spot Bond				100.87590		100.85324				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10: On 20/03/2018 Spot Bond				101.45206		101.43073				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11: On 20/06/2019 Spot Bond				101.54411		101.52235				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12: On 20/06/2019 Spot Bond				101.53442		101.51280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.54405		101.52229			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				101.59476		101.57135			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				100.14759		100.03726			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				101.14360		101.11945			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.88500	107.01204	8.98000	106.93702			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.79500	102.63255	8.87500	102.41537		19,349,000,000.00		2,200,000	832,300,000
Total COJ04 SPOT								19,349,000,000.00		2,200,000	832,300,000
Total For COJ04								19,349,000,000.00		2,200,000	832,300,000
COJ05 On 05/06/2023 Spot Bond			10.39500	112.37679	10.47000	111.92899			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			7.40500	103.33209	7.47500	103.29213			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.96500	108.14741	10.04000	107.79812			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			10.00500	103.31174	10.07500	102.87981			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			10.37500	97.20879	10.44500	96.83657			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.08000	98.28973	11.16000	97.74945			0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			11.08000	91.31488	11.16000	90.79324				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.08198		100.06150				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	11.99996	100.00000	11.97088				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				100.14761		100.12604				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				101.47564		101.45454				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				100.10687		100.08548				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				102.57334		102.55370				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	11.15009	100.00000	11.12308				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	13.79370	100.00000	13.76028				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	49.88518	100.00000	49.66580				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			11.73000	98.09915	11.80500	97.70134				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
DEN381 On 10/06/2018 Spot Bond			100.00000	17.42688	100.00000	19.31843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	18.04521	100.00000	18.00150				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				100.71053		100.69125				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.99500	100.76708	8.07500	100.59726				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				100.23303		100.21358				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				100.13821		100.11799				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				99.96320		99.94474				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	86.25877	100.00000	86.05910				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				99.83858		99.81828				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				101.21209		101.18945				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				100.61960		100.59846				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.49658		100.47671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC11 SPOT									0.00	0	0
Total For DLTC11									0.00	0	0
DLTC11 On 03/08/2016 Spot Bond				100.52048		100.49956			0.00	0	0
Total DLTC12 SPOT									0.00	0	0
Total For DLTC12									0.00	0	0
DOL001 On 20/09/2018 Spot Bond				102.05677		102.02662			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				101.41410		101.37734			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL005 On 20/06/2019 Spot Bond				101.78741		101.76120			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL008 On 20/12/2019 Spot Bond				56.82156		56.77129			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			9.49500	99.78862	9.57000	99.43944			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			7.60500	108.70916	7.70000	108.61185			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			9.27500	101.25383	9.35000	100.96048		47,302,500,000.00		5,100,000	1,420,100,000
Total DV22 SPOT								47,302,500,000.00		5,100,000	1,420,100,000
Total For DV22								47,302,500,000.00		5,100,000	1,420,100,000
DV23 On 27/02/2023 Spot Bond			9.69500	101.73012	9.76500	101.33432		7,756,000,000.00		800,000	1,090,300,000
Total DV23 SPOT								7,756,000,000.00		800,000	1,090,300,000
Total For DV23								7,756,000,000.00		800,000	1,090,300,000
DV24 On 18/02/2024 Spot Bond			9.63500	100.67407	9.70500	100.24956		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			9.69000	103.42338	9.76500	102.82928		0.00		0	0
Total DV29 SPOT								0.00		0	0
Total For DV29								0.00		0	0
DVC001 On 15/09/2015 Spot Bond				101.46062		101.44108		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.23208		100.21270			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC008 On 15/09/2015 Spot Bond				101.53584		101.51629			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC010 On 11/06/2016 Spot Bond				99.81274		101.57300			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC011 On 26/01/2016 Spot Bond				100.68707		100.66786			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC012 On 25/06/2016 Spot Bond				101.28522		101.26520			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC013 On 24/02/2016 Spot Bond				100.13249		100.11354			0.00	0	0
Total DVC014 SPOT									0.00	0	0
Total For DVC014									0.00	0	0
DVC014 On 24/08/2016 Spot Bond				100.13379		100.11466			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.33710		100.31743			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				101.06508		101.04568			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				100.78501		100.76511			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			8.38500	121.38325	8.46000	121.02216		43,098,900,000.00		5,140,000	2,400,000,000
Total E170 SPOT								43,098,900,000.00		5,140,000	2,400,000,000
Total For E170								43,098,900,000.00		5,140,000	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				97.74391		97.69189		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.47000	99.51069	2.47000	99.49564				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			2.16000	126.34762	2.12000	126.87410				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.16000	113.74703	2.12000	114.29144				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.08000	114.57551	2.04000	115.13786				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			2.24000	105.15444	2.22000	105.41819				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			2.45000	99.96823	2.45000	99.95316				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.80500	103.87015	9.88000	103.55160				0.00	0	30,000,000
Total EMM01 SPOT										0.00	0	30,000,000
Total For EMM01										0.00	0	30,000,000
EMM02 On 11/03/2021 Spot Bond			9.70500	103.98023	9.78000	108.97520				0.00	0	40,000,000
Total EMM02 SPOT										0.00	0	40,000,000
Total For EMM02										0.00	0	40,000,000
EMM03 On 04/05/2024 Spot Bond			10.13000	102.79435	10.21000	102.31461				0.00	0	10,000,000

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 EMM03 SPOT									0.00	0	10,000,000
Total For EMM03									0.00	0	10,000,000
EMM04 On 16/05/2028 Spot Bond			10.32500	97.71838	10.40000	97.38553			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			10.46500	104.80448	10.54000	104.44225			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			10.23000	102.00709	10.31000	101.68900			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				100.08493		100.06368			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				101.65256		101.63228			0.00	900,000,000	300,000,000
Total EPF003 SPOT									0.00	900,000,000	300,000,000
Total For EPF003									0.00	900,000,000	300,000,000
EPF004 On 06/11/2017 Spot Bond				100.57305		100.55118			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				100.55195		100.53089			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				100.27891		100.25730			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				99.97822		99.95646			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				100.52452		100.50458			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.16548		100.14453			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				100.15208		100.13305			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC17 On 22/08/2016 Spot Bond				100.16057		100.14047				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.25715		102.23097				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				96.76775		96.73897				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				100.18797		100.16409				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.34500	99.63757	10.42000	99.44659				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				98.38115		98.35999				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				97.99036		97.96276				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				100.33785		100.31522				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.35795		100.33397				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.31536		100.29427			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.30103		100.28090			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.31099		100.29019			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.30979		100.28907			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.30575		100.28530			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.32391		100.30224			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.33752		100.31493			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.30000	99.96549	6.30000	99.98275			0.00	0	0
Total ES15 SPOT									0.00	0	0
Total For ES15									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.16500	105.89388	8.24000	105.69324		123,299,256,750,000.00	15,100,950,000	28,300,996,300	
Total ES18 SPOT								123,299,256,750,000.00	15,100,950,000	28,300,996,300	
Total For ES18								123,299,256,750,000.00	15,100,950,000	28,300,996,300	
ES23 On 25/01/2023 Spot Bond			8.89000	106.93925	8.96000	106.52692		889,719,201,000.00	100,080,900	7,421,456,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									889,719,201,000.00	100,080,900	7,421,456,100
Total For ES23									889,719,201,000.00	100,080,900	7,421,456,100
ES26 On 02/04/2026 Spot Bond			9.18000	94.36255	9.26000	93.83869			3,732,588,000,000.00	406,600,000	16,042,494,400
Total ES26 SPOT									3,732,588,000,000.00	406,600,000	16,042,494,400
Total For ES26									3,732,588,000,000.00	406,600,000	16,042,494,400
ES33 On 15/09/2033 Spot Bond			9.79500	84.20298	9.86500	83.68342			4,014,970,500,000.00	409,900,000	70,098,831,300
Total ES33 SPOT									4,014,970,500,000.00	409,900,000	70,098,831,300
Total For ES33									4,014,970,500,000.00	409,900,000	70,098,831,300
ES42 On 25/04/2042 Spot Bond			9.86000	90.24269	9.93000	89.63834			1,835,932,000,000.00	186,200,000	94,107,394,400
Total ES42 SPOT									1,835,932,000,000.00	186,200,000	94,107,394,400
Total For ES42									1,835,932,000,000.00	186,200,000	94,107,394,400
EXX01 On 19/05/2017 Spot Bond				99.26560		99.24238			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				97.38035		97.36027			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.95643		100.93523			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				101.41827		101.39701			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				100.24118		100.21883			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				100.22205		100.20174			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				99.98141		99.96277			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				102.81490		102.79536			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				101.60513		101.58532			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				99.88424		99.86498				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				100.38389		100.36463				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				100.15393		100.13466				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.15929		100.13936				0.00	2,000,000,000	1,000,000,000
Total FIFC23 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FIFC23										0.00	2,000,000,000	1,000,000,000
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12029	100.00000	0.11992				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	0.12029	100.00000	0.11992				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	11.09237	100.00000	11.06550				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	10.79691	100.00000	10.77075				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				101.63394		101.61309				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.81386		100.79016				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				101.82562		101.80227				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				101.95337		101.92835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.66500	98.41947	9.74000	98.19037			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				101.55708		101.53858			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				101.55700		101.53851			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				100.82748		100.80483			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				103.87068		103.84669			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				99.97781		99.95576			0.00	0	20,000,000
Total FRB12 SPOT									0.00	0	20,000,000
Total For FRB12									0.00	0	20,000,000
FRB13 On 02/06/2026 Spot Bond				99.97742		99.95500			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			10.45500	100.52432	10.53000	100.18240			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				99.84720		102.21899			0.00	1,880,000,000	470,000,000
Total FRB15 SPOT									0.00	1,880,000,000	470,000,000
Total For FRB15									0.00	1,880,000,000	470,000,000
FRB16 On 08/07/2025 Spot Bond				101.44835		101.42179			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				101.47026		101.44329			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			10.51500	106.37969	10.59000	106.13972			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				102.89652		102.87074				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22:On 31/01/2022 Spot Bond			2.17000	135.79471	2.13000	136.09389				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23:On 07/12/2023 Spot Bond			2.17000	281.55503	2.17000	281.51462			173,600,000,000.00		80,000,000	40,000,000
Total FRBI23 SPOT									173,600,000,000.00		80,000,000	40,000,000
Total For FRBI23									173,600,000,000.00		80,000,000	40,000,000
FRBI25:On 31/01/2025 Spot Bond			2.36500	114.76259	2.33500	115.03852				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			2.99000	157.53369	2.95000	158.17001				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			3.15000	198.01378	3.13000	198.51521				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			7.22500	106.45499	7.29500	106.43092				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			7.56000	67.65650	7.56000	67.64002				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	43.07507	9.39100	43.06283				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.63000	41.70868	9.63000	41.69652				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				99.94228		99.91345				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				101.87330		101.84683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.62160		101.59873				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.78038		101.75524				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				101.75853		101.73274				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.67570		101.65111				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				102.05123		102.02256				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				101.72964		101.70427				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				101.83939		101.81243				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129: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
FRC130: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
FRC131: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
FRC132: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
FRC133:On 20/09/2017 Spot Bond				102.26812		102.23487				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				102.20090		102.16863				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135: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
FRC136:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 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
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	24.86525	100.09221	24.80497				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.56970		101.54666				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				108.00633		108.02303				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2015 Spot Bond				102.08597		102.05643				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				102.06158		102.04212				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				101.74155		101.71696				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				98.00000		98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				101.76095		101.73608				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				101.60799		101.58531				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				101.64295		101.61884				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				102.15287		102.12131				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				101.61404		101.59035				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	67.37281	13.22500	67.34900				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				101.52150		101.49916				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				101.52343		101.50105				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				102.24108		102.20933				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				101.59283		101.56946				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.59500	103.44279	3.56500	103.68478				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				101.66221		101.63783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				101.66221		101.63783				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.26001		100.23631				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				101.46873		101.44444				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				99.66360		99.63966				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.56585		101.54286				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				101.52921		101.50676				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.68592		100.65937				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				101.79126		101.76499				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.45443		100.43270				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.67905		100.65276				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				100.91034		100.88482				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				102.05677		102.02662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 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
FRC184 On 20/12/2018 Spot Bond				102.07442		102.04506				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				101.51185		101.48966				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				101.64295		101.61884				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				101.64295		101.61884				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				101.55961		101.53977				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				101.27537		101.25437				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				101.34515		101.32299				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				101.25845		101.23899				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				101.10050		101.08034				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				101.73542		101.70996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				101.08438		101.06414				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				101.24006		101.22058				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				101.06014		101.03991				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.06302		101.04273				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				101.01877		100.99621				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.92524		100.90473				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.01877		100.99621				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.92149		100.90107				0.00	5,000,000,000	2,500,000,000
Total FRC203 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRC203										0.00	5,000,000,000	2,500,000,000
FRC203 On 06/05/2017 Spot Bond				100.61154		100.58817				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.61342	8.75000	100.58976				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.46643		101.44378				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.28213	100.00000	11.25481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207(On 20/09/2021 Spot Bond			100.00000	10.34267	100.00000	10.31761				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				96.85010		96.83082				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	12.96535	100.00000	12.93394				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				101.70074		101.67579				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	29.79081	100.00000	29.71864				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.57024		100.54749				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	8.89479	100.00000	8.87325				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	21.46366	100.00000	21.41167				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.57020		100.54745				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	21.43607	100.00000	21.38414				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.56884		100.54615				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.54121		100.51963				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				100.64352		100.62073			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.60563		100.58420			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			2.98000	129.52320	2.94000	129.80377			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.44693		100.42578			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.44126		100.42038			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC224 On 10/11/2016 Spot Bond				100.44126		100.42038			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC225 On 20/05/2020 Spot Bond				100.27468		100.25160			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC227 On 10/09/2016 Spot Bond				101.67267		101.65276			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 16/09/2016 Spot Bond				101.53182		101.51176			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 30/03/2017 Spot Bond				101.61602		101.59020			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				101.72964		101.70427			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.42447		101.40264			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 15/07/2016 Spot Bond				100.94854		100.92785			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			3.84000	123.02593	3.80000	123.28837			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				101.73769		101.71315			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				101.93131		101.90823			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				100.82311		100.79988			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			3.51000	125.59818	3.47000	125.86721			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				101.76865		101.74367			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			3.56000	125.23495	3.52000	125.50291			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			3.54000	125.38009	3.50000	125.64848			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.91000	130.78697	2.89000	130.80166			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			2.98000	141.86069	2.96000	141.86675			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76 On 28/07/2017 Spot Bond				100.91949		100.89348			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				101.54407		101.52231			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				101.75708		101.73227			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				102.04347		102.01455			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				101.96996		101.94209			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				101.68726		101.66251			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				101.68533		101.66061			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				101.50632		101.48717			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	14.41709	100.00000	14.38216			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	51.20000	100.00000	63.84496			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	31.34107	100.00000	31.26515			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	34.10655	100.00000	34.00006			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD13I On 31/12/2019 Spot Bond			100.00000	12.94052	100.00000	12.90917				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				101.41919		101.40087				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.98496		101.96521				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				101.17033		101.14867				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				100.77002		100.75028				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				99.52938		99.51358				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				99.59129		99.57653				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				102.33532		102.31118				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.22800	103.57005	2.22800	103.55505				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.57000	111.99638	2.57000	111.97914				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.83531		100.81497				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.12009	10.38000	101.09195				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond			10.38000	101.12009	10.38000	101.09195				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.83876		100.81313				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.71000	109.32183	2.71000	109.30458				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.59000	213.69323	2.57000	214.24777				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.68000	109.88844	2.68000	109.87120				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	212.81550	2.60000	213.36704				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.90791		100.88097				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.45000	113.93718	2.42000	114.21061				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.77000	108.19909	2.77000	108.18186				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				50.76800		50.18300				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			2.87500	106.26749	2.87500	106.25025				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			2.74000	209.34833	2.72000	209.88809			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.79000	207.92414	2.77000	208.45906			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.38000	100.34392	2.35000	100.58509			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.82000	207.07531	2.80000	207.60736			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.15000	101.40230	3.15000	101.38512			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.03000	156.87455	2.99000	157.50759			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.60000	94.01057	3.60000	93.99350			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.02000	157.03903	2.98000	157.67288			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 11/11/2015 Spot Bond				102.10521		102.08658			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.08000	156.02381	3.04000	156.65198			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.33000	193.48777	3.31000	193.97474			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				83.71578		79.68738			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			3.53000	95.11616	3.53000	95.09907			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.50000	95.59483	3.50000	95.57774			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.31000	98.69571	3.31000	98.67855			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.89000	159.19571	2.85000	159.84034			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.10000	199.35488	3.08000	199.86082			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.39327		100.37448			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			2.29000	279.27009	2.29000	279.22909			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	281.36376	2.18000	281.32330			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90000	267.99281	2.90000	267.94906			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			2.64000	132.11466	2.60000	132.40289			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.79774		100.77589			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.17000	131.64256	2.13000	131.93260			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS56 On 19/07/2016 Spot Bond				100.96168		100.93892				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				101.21675		101.19488				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				100.62829		100.60605				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			2.55000	108.97252	2.55000	108.95581				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	27.24156	104.97509	27.17188				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	38.18455	101.07593	38.09116				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	30.94999	100.44759	30.87472				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	36.46560	100.76967	36.37666				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			2.11000	121.27368	2.09000	121.74801				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.31000	115.30024	2.28000	115.57779				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				98.94304		98.94195			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			2.34000	115.00663	2.31000	115.28329			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.09116		100.06839			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.38000	351.68238	2.38000	351.62990			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				100.46127		100.43949			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.02449		100.08262			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			7.37500	104.30428	7.47000	104.18979			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			8.07000	104.71414	8.15000	104.54316			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			8.38500	108.87667	8.46000	108.67373			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.04500	102.48719	9.12000	102.20535		18,994,500,000.00		2,100,000	770,000,000
Total FRX19 SPOT								18,994,500,000.00		2,100,000	770,000,000
Total For FRX19								18,994,500,000.00		2,100,000	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.31500	101.39733	9.39000	101.07837			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			10.05500	88.08351	10.12500	87.72606			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			10.10000	106.25980	10.18000	105.74566			0.00	0	40,000,000
Total FRX24 SPOT									0.00	0	40,000,000
Total For FRX24									0.00	0	40,000,000
FRX26 On 01/10/2026 Spot Bond			10.57000	97.06426	10.65000	96.54832			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.86000	92.83442	10.93500	92.30186			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.98000	89.37711	11.05500	88.84698			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			10.33000	81.62838	10.40000	81.08813			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				101.37941		101.36000			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				101.39879		101.37911			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				101.44719		101.42682			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				101.52468		101.50320			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.58279		101.56047			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				101.83447		101.80855			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.24174		100.22141			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				100.10368		100.08324			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.25044		100.22938			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				100.26010		100.23823			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				100.26814		100.24560			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				100.30346		100.27795			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	2.31830	100.00000	2.31269			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	0.38895	100.00000	0.38800			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.25382	100.00000	10.22898			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.72031	100.00000	1.71614			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.28862	100.00000	0.28792			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.07241		101.05119			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			9.47000	103.70898	9.55000	103.56563			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.14137		100.12115			0.00	1,325,027,800	662,513,900
Total GH31A1 SPOT									0.00	1,325,027,800	662,513,900
Total For GH31A1									0.00	1,325,027,800	662,513,900
GH31A On 25/02/2042 Spot Bond				100.14600		100.12512			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2042 Spot Bond				100.14785		100.12670				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				100.15985		100.13699				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				100.17458		100.14960				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				100.18376		100.15746				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				100.38490		100.36658				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	11.81663	100.00000	11.78800				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	24.40354	100.00000	24.34443				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.54360	100.00000	11.51564				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	10.78854	100.00000	10.75486				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.73628		100.71568			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				100.76423		100.74284			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				100.79890		100.77653			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				100.84698		100.82326			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				100.69992		100.67985			0.00	0	10,000,000
Total GRT02 SPOT									0.00	0	10,000,000
Total For GRT02									0.00	0	10,000,000
GRT03 On 15/10/2015 Spot Bond				100.99395		100.97296			0.00	0	10,000,000
Total GRT03 SPOT									0.00	0	10,000,000
Total For GRT03									0.00	0	10,000,000
GRT04 On 15/09/2016 Spot Bond				102.22992		102.21045			0.00	1,600,000,000	400,000,000
Total GRT04 SPOT									0.00	1,600,000,000	400,000,000
Total For GRT04									0.00	1,600,000,000	400,000,000
GRT06 On 11/12/2017 Spot Bond				99.79774		101.69704			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				100.24695		100.22406			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.43465		101.41382			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	1,348,400,000
Total GRX01U SPOT									0.00	0	1,348,400,000
Total For GRX01U									0.00	0	1,348,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				101.81356		101.79178			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				100.77807		100.75197			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.92536	100.00000	9.90131			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				101.63418		101.61337			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				100.62410		100.60284			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				100.63113		100.60963			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				101.25240		101.23425			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				100.45890		100.44055			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
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.45610	100.00000	10.40962			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	10.45610	100.00000	10.40962			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	11.09197	100.00000	11.04266				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	11.09197	100.00000	11.04266				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	11.93723	100.00000	11.88474				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	11.90951	100.00000	11.85657				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	12.90873	100.00000	12.85135				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.99633		100.97426				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				101.15664		101.13221				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				100.48038		100.45754				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	112.27100	10.00000	112.24200				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			9.35000	101.11571	9.43000	100.98308				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				100.30027		100.27503				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				100.28265		100.25889				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			8.58500	105.42432	8.66000	105.09659				0.00	0	1,655,238,600
Total HWAY20 SPOT										0.00	0	1,655,238,600
Total For HWAY20										0.00	0	1,655,238,600
HWAY2 On 07/12/2023 Spot Bond			2.06000	283.66925	2.06000	283.62937				0.00	0	2,300,000,000
Total HWAY23 SPOT										0.00	0	2,300,000,000
Total For HWAY23										0.00	0	2,300,000,000
HWAY2 On 07/12/2024 Spot Bond			2.04000	290.47620	2.04000	290.43552				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			9.79500	96.13634	9.86500	95.53814				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			9.81500	95.88613	9.88500	95.28010			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	38.17792	100.00000	38.08543			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	91.92747	100.00000	91.69992			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	42.09913	100.00000	41.99714			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	33.73575	100.00000	33.65402			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	112.27100	10.00000	112.24200			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			1.70000	121.45586	1.67000	121.75213		372,300,000,000.00	219,000,000	48,416,400,000	
Total I2025 SPOT								372,300,000,000.00	219,000,000	48,416,400,000	
Total For I2025								372,300,000,000.00	219,000,000	48,416,400,000	
I2033 On 28/02/2033 Spot Bond			1.79500	101.95799	1.79500	101.94433		0.00	0	1,100,000,000	
Total I2033 SPOT								0.00	0	1,100,000,000	
Total For I2033								0.00	0	1,100,000,000	
I2038 On 31/01/2038 Spot Bond			1.95000	124.82191	1.95000	124.80478		28,904,850,000,000.00	14,823,000,000	159,937,640,300	
Total I2038 SPOT								28,904,850,000,000.00	14,823,000,000	159,937,640,300	
Total For I2038								28,904,850,000,000.00	14,823,000,000	159,937,640,300	
I2046 On 31/03/2046 Spot Bond			1.98500	125.65822	2.00000	125.23277		4,565,500,000,000.00	2,300,000,000	69,136,700,000	
Total I2046 SPOT								4,565,500,000,000.00	2,300,000,000	69,136,700,000	
Total For I2046								4,565,500,000,000.00	2,300,000,000	69,136,700,000	
I2050 On 31/12/2050 Spot Bond			2.04000	132.20046	2.04000	132.18199		2,309,280,000,000.00	1,132,000,000	49,591,451,900	
Total I2050 SPOT								2,309,280,000,000.00	1,132,000,000	49,591,451,900	
Total For I2050								2,309,280,000,000.00	1,132,000,000	49,591,451,900	
IBL21 On 15/03/2016 Spot Bond			8.30500	105.00791	8.40000	104.93509		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			8.22000	108.58943	8.30000	108.38113			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			8.12500	100.44049	8.22000	100.33219			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				100.61958		100.59844			0.00	1,400,000,000	350,000,000
Total IBL33 SPOT									0.00	1,400,000,000	350,000,000
Total For IBL33									0.00	1,400,000,000	350,000,000
IBL34 On 31/01/2017 Spot Bond			1.75000	132.89525	1.73000	132.91454			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			2.24000	135.23930	2.20000	135.53683			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				101.78563		101.76537			0.00	2,906,000,000	1,453,000,000
Total IBL38 SPOT									0.00	2,906,000,000	1,453,000,000
Total For IBL38									0.00	2,906,000,000	1,453,000,000
IBL39 On 02/04/2018 Spot Bond			8.34000	104.59762	8.42000	104.39045			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				102.21270		102.19238			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				100.42143		100.40233			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	112.27100	10.00000	112.24200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.99500	98.76286	9.07000	98.53243			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			9.50500	93.01670	9.58000	92.74320		8,554,500,000.00	900,000	2,350,000,000	
Total IBL46 SPOT								8,554,500,000.00	900,000	2,350,000,000	
Total For IBL46								8,554,500,000.00	900,000	2,350,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				101.47448		101.45504			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.87000	99.55754	8.95000	99.35662			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			9.44500	99.39486	9.52000	99.08290		6,422,600,000,000.00		680,000,000	340,000,000
Total IBL50 SPOT								6,422,600,000,000.00		680,000,000	340,000,000
Total For IBL50								6,422,600,000,000.00		680,000,000	340,000,000
IBL52 On 31/07/2016 Spot Bond				100.57780		100.55771			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				99.76590		99.74569			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.75000	100.18787	7.84500	100.08494			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			8.77500	99.01543	8.85000	98.80511			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				100.72585		100.70336			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				100.38007		100.36010			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.99000	101.14377	8.07000	101.01412			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.73500	101.76033	8.81000	101.51506			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.85500	102.66887	9.92500	102.24152			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				101.24719		101.22731			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				100.78422		100.76443			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				100.60575		100.58558			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				100.70775		100.68723			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				100.72149		100.70056			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				101.66372		101.64331			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			2.97000	129.59858	2.93000	129.87938			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				101.31096		101.29040			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	17.93083	100.00000	17.85197			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				100.27681		100.25537			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.28554		100.26343			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.01151	100.00000	0.01148			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG01 On 22/10/2016 Spot Bond				100.83825		100.81877			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				100.81711		100.79670			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			9.50500	98.33683	9.58000	98.02143			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				100.18617		100.16504			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.06609		100.04441			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			10.18000	98.85247	10.26000	98.36723			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	100.43036	5.00000	100.41689			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	101.83828	5.00000	101.82454			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	101.85739	4.00000	101.84643			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	101.49354	4.00000	101.48255			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	65.14252	100.00000	64.98471			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	65.01174	100.00000	64.85425			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	65.01174	100.00000	64.85425			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	107.06169	9.20000	107.03539			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				100.36435		100.33997			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	8.83401	100.00000	8.81261			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				100.58170		100.55360			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	22.99630	100.00000	22.94059			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	20.61947	100.00000	20.56952			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	1.84219	100.00000	1.83867			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	9.93383	100.00000	9.90976			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	9.57073	100.00000	9.54754			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	12.00113	100.00000	11.97206			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	9.47388	100.00000	9.45292			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN290U On 31/12/2016 Spot Bond			100.00000	44.02695	100.00000	43.92030			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	10.30692	100.00000	10.27289			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	94.13295	100.00000	92.40506			0.00	0	0
Total IN307U SPOT									0.00	0	0
Total For IN307U									0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	94.22790	100.00000	92.40506			0.00	0	0
Total IN308U SPOT									0.00	0	0
Total For IN308U									0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	94.21632	100.00000	92.40506			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	94.79593	100.00000	92.40506			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	13.25917	100.00000	14.28304			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	90.15030	100.00000	89.93307			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
Total IN542U SPOT									0.00	0	0
Total For IN542U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	85.80297	100.00000	85.60617			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	99.65503	6.65000	99.63694			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	99.78185	6.65000	99.76371			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA539 On 22/09/2015 Spot Bond			6.65000	99.52853	6.65000	99.51049			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	99.40236	6.65000	99.38436			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			6.65000	99.27651	6.65000	99.25855			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	99.14464	6.70000	99.12660		4,020,000,000,000.00	600,000,000	200,000,000	
Total INA543 SPOT								4,020,000,000,000.00	600,000,000	200,000,000	
Total For INA543								4,020,000,000,000.00	600,000,000	200,000,000	
INA544 On 20/10/2015 Spot Bond			6.80000	99.00399	6.80000	98.98574			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	98.87633	6.80000	98.85812			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	98.62199	6.80000	98.60388			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	98.36896	6.80000	98.35094			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			10.95373	102.43466	10.98704	102.39342			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.95373	101.90756	10.98704	101.86653			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				101.69798		101.67398			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				101.66551		101.64199			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	102.67417	6.50000	102.65622			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				101.71038		101.68529			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				101.58891		101.56769			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				100.95346		100.93351			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	112.27100	10.00000	112.24200			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				101.64210		101.61800			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				99.93511		99.91350			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				99.83541		99.81712			0.00	0	0
Total ING297 SPOT									0.00	0	0
Total For ING297									0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.70572		99.68733			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	89.90148	100.00000	89.68059			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				101.28231		101.26345			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING310 On 15/10/2015 Spot Bond				100.80297		100.78461			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				102.19349		102.17260			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				100.57991		100.55093			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	89.46078	100.00000	89.24205			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	112.27100	10.00000	112.24200			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.04996		101.02871			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.06354		101.04201			0.00	0	30,000,000
Total IPF03 SPOT									0.00	0	30,000,000
Total For IPF03									0.00	0	30,000,000
IPF06 On 13/04/2017 Spot Bond			8.30500	104.10816	8.91000	103.18646		33,220,000,000,000.00	4,000,000,000	1,000,000,000	
Total IPF06 SPOT								33,220,000,000,000.00	4,000,000,000	1,000,000,000	
Total For IPF06								33,220,000,000,000.00	4,000,000,000	1,000,000,000	
IPF07 On 01/07/2017 Spot Bond				101.27966		101.25894			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.31009		101.28888			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				101.33041		101.30886			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				100.98072		100.96000			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2015 Spot Bond				101.03034		101.00857			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.00035		100.97922			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				100.62364		100.60530			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.85500	100.53833	9.93000	100.19466			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				101.52288		101.50434			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.91000	105.77354	8.99000	105.59832		4,455,000,000.00	500,000	1,410,000,000	
Total IPL6 SPOT								4,455,000,000.00	500,000	1,410,000,000	
Total For IPL6								4,455,000,000.00	500,000	1,410,000,000	
IPL7 On 05/04/2018 Spot Bond				101.19286		101.17183		0.00	1,200,000,000	300,000,000	
Total IPL7 SPOT								0.00	1,200,000,000	300,000,000	
Total For IPL7								0.00	1,200,000,000	300,000,000	
IPL8 On 10/10/2020 Spot Bond				101.14202		101.12022		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				99.55875		99.53839		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV015 On 20/09/2022 Spot Bond				102.91836		102.89495		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				99.85905		99.83548		0.00	0	0	
Total IV016 SPOT								0.00	0	0	
Total For IV016								0.00	0	0	
IV017 On 31/01/2022 Spot Bond			2.92000	130.96373	2.88000	131.01439		0.00	0	0	
Total IV017 SPOT								0.00	0	0	
Total For IV017								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			3.58000	153.65100	3.54000	154.03568			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				101.44125		101.41749			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				101.17961		101.15577			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.06780		101.04335			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				101.91815		101.89454			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				99.49405		99.47299			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			3.70000	110.27196	3.67000	110.38922			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			3.70000	110.27196	3.67000	110.38922			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				99.75887		102.01798			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.07922		100.05376			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	10.89532	100.00000	10.84741			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			10.53500	111.85557	10.61000	111.64594			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond				102.62176		102.59415			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			3.68000	146.60138	3.64000	147.18344			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		3,990,000,000,000.00		600,000,000	200,000,000
Total IVA537 SPOT								3,990,000,000,000.00		600,000,000	200,000,000
Total For IVA537								3,990,000,000,000.00		600,000,000	200,000,000
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
Total For IVA545									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	98.58577	6.80000	98.56766			0.00	0	0
Total IVA547 SPOT									0.00	0	0
Total For IVA547									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/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
IVC006 On 28/01/2016 Spot Bond				100.84353		100.82395			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				101.13864		101.11858			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				100.24087		100.22063			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				100.18302		100.15988			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.01980		99.99998			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				101.05054		101.02930			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.05733		101.03596			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.07090		101.04926			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				101.00979		100.98938			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.90572		100.88427			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				100.73995		100.71848			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				101.56868		101.54746			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.31658		100.29548			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				100.11718		100.01157			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				100.11605		100.01062			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				101.29794		101.27619			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				100.82120		100.80045			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				101.45760		101.43791			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				101.33297		101.31171			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				101.36727		101.34545			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				101.36726		101.34545			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.33500	101.02295	9.41000	100.75905			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	14.22935	100.00000	14.19802			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	12.38620	100.00000	12.35619			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.52500	100.19720	9.60000	99.84153			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				100.75356		100.73168			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				101.52746		101.50801			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				106.18082		106.16151			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				100.78943		100.76950			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				101.71889		101.69816			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			7.09500	102.62290	7.16500	102.59208			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				100.59758		100.57476			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				100.24708		100.22420			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				99.95789		99.93687			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				100.66002		100.63746			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				100.44355		100.42256			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.48230		100.45939				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				99.96106		99.94152				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				101.49133		101.46897				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				100.71694		100.69615				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				101.29620		101.27448				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				99.84291		99.82315				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				100.72166		100.69930				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				101.38093		101.35856				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				100.39508		100.37302				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.59711		100.57328				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				100.84230		100.81613				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				100.74325		100.72101				0.00	800,000,000	400,000,000
Total JDG01 SPOT										0.00	800,000,000	400,000,000
Total For JDG01										0.00	800,000,000	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
JDG03 On 15/04/2016 Spot Bond				100.89980		100.87776			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	81.95991	100.00000	81.77778		30,000,000,000,000.00		300,000,000	150,000,000
Total JDG03U SPOT								30,000,000,000,000.00		300,000,000	150,000,000
Total For JDG03U								30,000,000,000,000.00		300,000,000	150,000,000
JDG04 On 15/04/2018 Spot Bond				101.83697		101.81438			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				101.85160		101.83024			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				101.74933		101.72702			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				99.86309		99.84031			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	86.08491	100.00000	85.88235			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				100.02373		100.00000			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.76891		100.74262			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.75494		100.72712			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			8.73000	139.83056	8.81000	139.06486			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				101.37876		101.35872			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				99.72182		99.70222			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				99.99726		99.97798			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				101.45686		101.43649			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.09313		101.07023			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			10.47500	99.61137	10.55000	99.33679			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	100.18052	9.71000	100.15472			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				100.69826		100.67664			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.94000	98.16258	9.02000	98.00099		5,212,020,000,000.00		583,000,000	3,570,000,000
Total LGL02 SPOT								5,212,020,000,000.00		583,000,000	3,570,000,000
Total For LGL02								5,212,020,000,000.00		583,000,000	3,570,000,000
LGL03 On 03/04/2018 Spot Bond			9.07000	99.90639	9.15000	99.70493		1,814,000,000,000.00		200,000,000	800,000,000
Total LGL03 SPOT								1,814,000,000,000.00		200,000,000	800,000,000
Total For LGL03								1,814,000,000,000.00		200,000,000	800,000,000
LGL04 On 14/08/2020 Spot Bond			10.14500	96.69656	10.22000	96.39127		10,145,000,000.00		1,000,000	590,000,000
Total LGL04 SPOT								10,145,000,000.00		1,000,000	590,000,000
Total For LGL04								10,145,000,000.00		1,000,000	590,000,000
LGL05 On 12/12/2021 Spot Bond				101.91795		101.89434		0.00		0	0
Total LGL05 SPOT								0.00		0	0
Total For LGL05								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01 On 13/12/2015 Spot Bond				102.37974		102.34918			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			8.11500	102.99151	8.18500	102.94906			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				102.59259		102.55923			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				100.20994		100.17937			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				100.26329		100.24115			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				100.26705		100.24474			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				100.28522		100.26140			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				100.36947		100.34996			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				101.49324		101.47328			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.84011		99.82235			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				99.33102		99.31341			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				98.68927		98.67131			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.01823		100.00000				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				100.01836		100.00000				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.75207		100.73572				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				100.81198		100.79471				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				101.72379		101.69532				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				99.93010		99.91262				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				99.36924		99.35172				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				101.29557		101.27771				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				101.84373		101.82346				0.00	2,820,000,000	1,410,000,000
Total MBF030 SPOT										0.00	2,820,000,000	1,410,000,000
Total For MBF030										0.00	2,820,000,000	1,410,000,000
MBF03 On 28/03/2016 Spot Bond				101.31947		101.30027				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				99.96967		101.73068				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.26653		100.24635				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 17/04/2017 Spot Bond				100.96380		100.94420			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				100.49870		100.47883			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				100.50954		100.48924			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				99.87027		99.85162			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				100.96906		100.94947			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				101.02280		101.00210			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				100.31745		100.29621			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				100.66191		100.64214			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	60.82179	100.00000	60.67445			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	30.20176	100.00000	30.12859			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	21.58166	100.00000	21.52938			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	21.66731	100.00000	21.61483			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	20.79207	100.00000	20.74171			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	33.98212	100.00000	33.89980			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				100.70768		100.68716			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.99500	103.50952	9.07000	103.25691		4,497,500,000.00	500,000	660,000,000	
Total MBSA01 SPOT								4,497,500,000.00	500,000	660,000,000	
Total For MBSA01								4,497,500,000.00	500,000	660,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.01500	103.03050	9.09000	102.77882		0.00	0	60,000,000	
Total MBSA02 SPOT								0.00	0	60,000,000	
Total For MBSA02								0.00	0	60,000,000	
MEFSA On 05/10/2016 Spot Bond				103.04420		103.02220		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				101.14662		101.12505		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				101.19840		101.17590		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			8.15500	103.93018	8.23500	103.82488		0.00	0	0	
Total MEFSB3 SPOT								0.00	0	0	
Total For MEFSB3								0.00	0	0	
MEFSB On 05/01/2019 Spot Bond			8.98500	102.45570	9.06000	102.21739		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			9.78000	102.62023	9.85500	102.24336		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				101.38908		101.36953		0.00	0	0	
Total MFS1A1 SPOT								0.00	0	0	
Total For MFS1A1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				101.43752		101.41728			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.82500	103.43468	9.90000	103.15731			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			7.26500	103.96030	7.33500	103.93670		1,453,000,000,000.00		200,000,000	2,570,000,000
Total MGL01 SPOT								1,453,000,000,000.00		200,000,000	2,570,000,000
Total For MGL01								1,453,000,000,000.00		200,000,000	2,570,000,000
MIL02 On 31/05/2017 Spot Bond			9.08000	101.74129	9.16000	101.59018			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				100.91987		100.90058			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				100.98041		100.96080			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	84.24839	100.00000	83.87725		140,000,000,000,000.00		1,400,000,000	700,000,000
Total MIP4U SPOT								140,000,000,000,000.00		1,400,000,000	700,000,000
Total For MIP4U								140,000,000,000,000.00		1,400,000,000	700,000,000
MMIG0 On 17/03/2024 Spot Bond				101.58344		101.56267			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			9.65500	106.31410	9.73000	105.96763			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				99.24798		99.22718			0.00	1,600,000,000	400,000,000
Total MMIG03 SPOT									0.00	1,600,000,000	400,000,000
Total For MMIG03									0.00	1,600,000,000	400,000,000
MMIG0 On 12/08/2030 Spot Bond			11.38000	100.12993	11.46000	99.63355			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			10.88500	100.45670	10.95500	100.09352		18,504,500,000.00		1,700,000	1,000,000,000
Total MMIG05 SPOT								18,504,500,000.00		1,700,000	1,000,000,000
Total For MMIG05								18,504,500,000.00		1,700,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMS01 On 10/12/2016 Spot Bond			100.00000	40.07556	100.00000	39.97848			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.78000	101.66517	8.86000	101.51449			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.77000	103.64780	8.85000	103.48647		3,508,000,000,000.00		400,000,000	740,000,000
Total MTN04 SPOT								3,508,000,000,000.00		400,000,000	740,000,000
Total For MTN04								3,508,000,000,000.00		400,000,000	740,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.16953	100.89771	7.15202			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	7.26065	100.61875	7.24295			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.60317		101.58321			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				101.71732		101.69596			0.00	2,680,000,000	670,000,000
Total N5B23 SPOT									0.00	2,680,000,000	670,000,000
Total For N5B23									0.00	2,680,000,000	670,000,000
N5C23 On 20/06/2023 Spot Bond				101.74014		101.71850			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				101.98874		101.96403			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				102.19606		102.16877			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	12.66591	100.00000	12.63523			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.56030	100.00000	13.52746			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.95500	93.75298	10.02500	93.39414		14,932,500,000.00		1,500,000	1,010,000,000
Total NAM01 SPOT								14,932,500,000.00		1,500,000	1,010,000,000
Total For NAM01								14,932,500,000.00		1,500,000	1,010,000,000
NAM02 On 29/06/2020 Spot Bond			9.60500	101.61438	9.68000	101.30431		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NBK10A On 25/07/2016 Spot Bond			7.83000	99.92068	7.92500	99.81927		0.00		0	0
Total NBK10A SPOT								0.00		0	0
Total For NBK10A								0.00		0	0
NBK11A On 28/11/2020 Spot Bond			9.50500	99.93015	9.58000	99.60573		0.00		0	0
Total NBK11A SPOT								0.00		0	0
Total For NBK11A								0.00		0	0
NBK12A On 19/03/2021 Spot Bond			9.10500	105.39942	9.18000	105.05087		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0
NBK13A On 19/03/2024 Spot Bond			9.55500	105.38585	9.62500	104.95462		0.00		0	0
Total NBK13A SPOT								0.00		0	0
Total For NBK13A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.99211		100.97185			0.00	18,000,000	12,340,000
Total NBK13B SPOT									0.00	18,000,000	12,340,000
Total For NBK13B									0.00	18,000,000	12,340,000
NBK14I On 26/06/2021 Spot Bond			9.46500	100.93201	9.54000	100.57893			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	100.00000			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.70500	96.70333	9.78000	95.82621			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				100.98898		101.04925			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.33000	95.21339	10.41000	94.73037		2,892,400,000,000.00	280,000,000	2,590,000,000	
Total NBK16A SPOT								2,892,400,000,000.00	280,000,000	2,590,000,000	
Total For NBK16A								2,892,400,000,000.00	280,000,000	2,590,000,000	
NBK16I On 25/07/2016 Spot Bond				100.58129		100.82110		0.00	60,000,000,000	60,000,000,000	
Total NBK16B SPOT								0.00	60,000,000,000	60,000,000,000	
Total For NBK16B								0.00	60,000,000,000	60,000,000,000	
NBK17I On 22/04/2026 Spot Bond			10.51000	100.02636	10.59000	99.50707		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				100.15979		100.14217		0.00	0	0	
Total NBK17B SPOT								0.00	0	0	
Total For NBK17B								0.00	0	0	
NBK18I On 01/06/2020 Spot Bond			9.45500	101.56852	9.53000	101.26263		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				101.17889		101.15953		0.00	0	0	
Total NBK18B SPOT								0.00	0	0	
Total For NBK18B								0.00	0	0	
NBK19I On 01/06/2022 Spot Bond			9.85500	101.35237	9.93000	100.96526		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.87067		100.85099			0.00	0	170,000,000
Total NBK19B SPOT									0.00	0	170,000,000
Total For NBK19B									0.00	0	170,000,000
NBK20I On 01/06/2026 Spot Bond			10.58000	101.17794	10.66000	100.64933			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				101.36914		101.34815			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.78000	100.19676	10.86000	99.64462			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				100.42091		100.40080			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.41900		100.39811			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				100.42978		100.40834			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				100.45692		100.43523			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				100.45923		100.43632			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.91692		100.89406			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				99.99998		99.98053			0.00	0	330,000,000
Total NBK27B SPOT									0.00	0	330,000,000
Total For NBK27B									0.00	0	330,000,000
NBK2A On 15/09/2015 Spot Bond			7.01500	104.99250	7.08500	104.96936			0.00	0	2,180,000,000
Total NBK2A SPOT									0.00	0	2,180,000,000
Total For NBK2A									0.00	0	2,180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B On 15/09/2015 Spot Bond				101.83488		101.81578			0.00	13,301,000,000	3,367,000,000
Total NBK2B SPOT									0.00	13,301,000,000	3,367,000,000
Total For NBK2B									0.00	13,301,000,000	3,367,000,000
NBK3A On 09/09/2019 Spot Bond			9.06500	113.13429	9.14000	112.84727		14,504,000,000.00		1,600,000	3,500,000,000
Total NBK3A SPOT								14,504,000,000.00		1,600,000	3,500,000,000
Total For NBK3A								14,504,000,000.00		1,600,000	3,500,000,000
NBK4 On 28/10/2024 Spot Bond			10.90500	38.76324	10.98500	38.49716		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				100.96960		100.94664		0.00		0	0
Total NBK7B SPOT								0.00		0	0
Total For NBK7B								0.00		0	0
NBK9A On 23/03/2016 Spot Bond			7.87500	104.90883	7.97000	104.83504		3,150,000,000,000.00		400,000,000	200,000,000
Total NBK9A SPOT								3,150,000,000,000.00		400,000,000	200,000,000
Total For NBK9A								3,150,000,000,000.00		400,000,000	200,000,000
NBK9B On 23/03/2016 Spot Bond				101.41852		101.39825		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				98.33690		98.31842		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				99.98015		99.96025		0.00		0	0
Total NCLN62 SPOT								0.00		0	0
Total For NCLN62								0.00		0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total NCLN63 SPOT								0.00		0	0
Total For NCLN63								0.00		0	0
NCLN6 On 25/01/2016 Spot Bond				100.79347		100.77178		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				100.75369		100.73182		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				94.85996		94.84085		0.00		0	0
Total NCLN69 SPOT								0.00		0	0
Total For NCLN69								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.34010		100.31743			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				101.50047		101.47933			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				101.44346		101.42445			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				101.74689		101.72530			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				101.37548		101.35613			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				101.35944		101.33945			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				101.35848		101.33850			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				100.66310		100.64269			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				101.56585		101.54286			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.07500	108.06860	10.15500	107.57958			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				101.55620		101.53336			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			10.11000	106.91071	10.19000	106.40917			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.56585		101.54286				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				101.40769		101.38700				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				101.51872		101.49760				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				101.58127		101.55806				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				101.60054		101.57706				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				99.97836		99.95674				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				101.14320		101.12185				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				101.25591		101.23307				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			7.61500	104.91977	7.68500	104.89455				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.90067		100.87598				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				98.72183		98.69998				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.19500	105.03432	10.27000	104.78317				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				99.96279		99.94002				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				103.21908		103.19432				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				101.11717		101.09238				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				101.63797		101.61090				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			11.37500	101.57807	11.45000	101.27546				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				101.03270		101.01450				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	119.45595	9.44500	119.42600				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				99.92778		99.90364				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.19000	173.59072	2.19000	173.56570				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			2.56000	112.87885	2.53000	113.14909				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB12 On 07/12/2033 Spot Bond			3.45000	189.69134	3.45000	189.66343			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			2.95000	109.21431	2.92000	109.47353			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			3.17000	144.14230	3.13000	144.74149			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			3.08000	156.02381	3.04000	156.65198			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.87500	102.82702	8.95000	102.50708			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.50500	103.78645	9.58000	103.47162			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.27189		100.25114			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.15821		100.13817			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.16366		100.14294			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.16041		100.14011			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.16993		100.14843			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.70500	104.83922	9.78000	104.43500			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2050 Spot Bond				100.16690		100.14578				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				100.16474		100.14389				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				100.17912		100.15647				0.00	0	150,000,000
Total NQ1B17 SPOT										0.00	0	150,000,000
Total For NQ1B17										0.00	0	150,000,000
NQ1C1 On 22/05/2020 Spot Bond			9.90500	103.76560	9.98000	103.45228				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				100.16906		100.14768				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				100.17015		100.14863				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				100.18838		100.16457				0.00	0	80,000,000
Total NQ1C17 SPOT										0.00	0	80,000,000
Total For NQ1C17										0.00	0	80,000,000
NQF1D On 22/05/2020 Spot Bond				100.20988		100.18338				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				100.19680		100.17194				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.17339		100.15146				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.78500	112.68441	8.86000	112.43748				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			9.55500	117.84807	9.63000	117.40228				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.08500	177.08020	2.08500	177.05519			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			10.58000	114.82913	10.56000	114.94991		211,600,000,000.00		20,000,000	2,520,000,000
Total NRA028 SPOT								211,600,000,000.00		20,000,000	2,520,000,000
Total For NRA028								211,600,000,000.00		20,000,000	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.85092		100.82985			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				101.52948		101.50823			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				99.87753		99.93704			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				99.87107		99.93017			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				100.81238		100.79012			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				100.09223		100.06919			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.12048		100.09034			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.50755	100.00000	16.46757			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	89.91669	100.00000	89.69897			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			7.10500	103.33358	7.17500	103.30251			0.00	0	1,300,000,000
Total OML01 SPOT									0.00	0	1,300,000,000
Total For OML01									0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 21/11/2024 Spot Bond				99.99526		100.05228			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			10.02500	99.80547	10.10000	99.52933			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				101.89278		101.86932			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			10.18500	102.87469	10.26000	102.58198		7,944,300,000,000.00	780,000,000	1,890,000,000	
Total OML05 SPOT								7,944,300,000,000.00	780,000,000	1,890,000,000	
Total For OML05								7,944,300,000,000.00	780,000,000	1,890,000,000	
OML06 On 19/03/2027 Spot Bond			10.73500	102.72649	10.80500	102.37852			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			11.33000	102.77393	11.41000	102.29171			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	55.33218	100.00000	55.19814			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				101.01000		100.99000			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	112.27100	10.00000	112.24200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				103.62240		103.60260			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				99.88413		99.86471			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				100.54544		100.52586			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM19 On 13/05/2016 Spot Bond				100.38970		100.36910			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				101.37381		101.35386			0.00	1,200,000,000	300,000,000
Total PPC001 SPOT									0.00	1,200,000,000	300,000,000
Total For PPC001									0.00	1,200,000,000	300,000,000
PPC00 On 31/12/2018 Spot Bond				100.77181		100.75117			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				100.86287		100.84129			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			9.75500	102.12018	9.83000	101.76563			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				100.75385		100.73323			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				100.76261		100.74174			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				100.78205		100.76064			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.86560		100.84184			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				100.88502		100.86071			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				100.64932		100.62598			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.15000	43.90864	8.23000	43.55273			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			6.11500	106.50020	6.18500	106.47935		8,047,340,000,000.00	1,316,000,000	157,758,000,000	
Total R158 SPOT								8,047,340,000,000.00	1,316,000,000	157,758,000,000	
Total For R158								8,047,340,000,000.00	1,316,000,000	157,758,000,000	
R158P On 15/09/2015 Spot Bond			6.70500	99.74348	6.80000	99.72133		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.80500	112.83056	6.90000	112.71142		279,805,798,790,000.00	41,117,678,000	237,591,878,000	
Total R159 SPOT								279,805,798,790,000.00	41,117,678,000	237,591,878,000	
Total For R159								279,805,798,790,000.00	41,117,678,000	237,591,878,000	
R159P On 15/09/2016 Spot Bond			6.63500	93.44881	6.73000	93.34289		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			8.33000	117.73462	8.41000	117.07102		007,081,722,781,000.00	1,681,522,415,700	1,688,535,029,300	
Total R186 SPOT								007,081,722,781,000.00	1,681,522,415,700	1,688,535,029,300	
Total For R186								007,081,722,781,000.00	1,681,522,415,700	1,688,535,029,300	
R187P On 21/12/2026 Spot Bond			8.07000	40.89134	8.15000	40.52867		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.99000	38.14011	8.07000	37.77274		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.68000	291.12035	1.68000	291.08242		1,722,168,000,000.00	1,025,100,000	20,393,900,000	
Total R197 SPOT								1,722,168,000,000.00	1,025,100,000	20,393,900,000	
Total For R197								1,722,168,000,000.00	1,025,100,000	20,393,900,000	
R202 On 07/12/2033 Spot Bond			1.79000	238.81248	1.77000	239.45319		31,750,746,309,000.00	17,737,847,100	260,596,300,000	
Total R202 SPOT								31,750,746,309,000.00	17,737,847,100	260,596,300,000	
Total For R202								31,750,746,309,000.00	17,737,847,100	260,596,300,000	
R2023 On 28/02/2023 Spot Bond			8.15500	97.78226	8.22500	97.38003		862,973,804,391,000.00	228,445,592,200	499,726,940,900	
Total R2023 SPOT								862,973,804,391,000.00	228,445,592,200	499,726,940,900	
Total For R2023								862,973,804,391,000.00	228,445,592,200	499,726,940,900	
R203 On 15/09/2017 Spot Bond			7.22000	105.72604	7.30000	105.55458		863,554,450,000,000.00	673,622,500,000	1,844,304,814,200	
Total R203 SPOT								863,554,450,000,000.00	673,622,500,000	1,844,304,814,200	
Total For R203								863,554,450,000,000.00	673,622,500,000	1,844,304,814,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			8.72000	94.83953	8.79500	94.23645			625,849,133,464,000.00	186,450,588,700	635,734,001,200
Total R2030 SPOT									15,849,133,464,000.00	186,450,588,700	635,734,001,200
Total For R2030									15,849,133,464,000.00	186,450,588,700	635,734,001,200
R2032 On 31/03/2032 Spot Bond			8.80500	98.66673	8.88500	97.98027			212,859,392,500,000.00	251,318,500,000	599,200,687,200
Total R2032 SPOT									12,859,392,500,000.00	251,318,500,000	599,200,687,200
Total For R2032									12,859,392,500,000.00	251,318,500,000	599,200,687,200
R2035 On 28/02/2035 Spot Bond			8.88500	99.93211	8.95500	99.26850			643,215,120,947,500.00	184,942,613,500	149,724,613,500
Total R2035 SPOT									13,215,120,947,500.00	184,942,613,500	149,724,613,500
Total For R2035									13,215,120,947,500.00	184,942,613,500	149,724,613,500
R2037 On 31/01/2037 Spot Bond			8.90500	96.88194	8.97500	96.21798			670,323,091,500,000.00	412,164,300,000	764,606,122,900
Total R2037 SPOT									10,323,091,500,000.00	412,164,300,000	764,606,122,900
Total For R2037									10,323,091,500,000.00	412,164,300,000	764,606,122,900
R204 On 21/12/2018 Spot Bond			7.56500	102.80683	7.64000	102.56862			468,808,657,607,000.00	194,158,447,800	635,960,207,700
Total R204 SPOT									18,808,657,607,000.00	194,158,447,800	635,960,207,700
Total For R204									18,808,657,607,000.00	194,158,447,800	635,960,207,700
R2044 On 31/01/2044 Spot Bond			8.95500	98.64792	9.02500	97.92458			614,610,528,000,000.00	403,641,600,000	392,727,000,000
Total R2044 SPOT									14,610,528,000,000.00	403,641,600,000	392,727,000,000
Total For R2044									14,610,528,000,000.00	403,641,600,000	392,727,000,000
R2048 On 28/02/2048 Spot Bond			8.94000	98.02227	9.01000	97.27888			273,693,939,034,000.00	254,328,181,100	482,027,000,000
Total R2048 SPOT									13,693,939,034,000.00	254,328,181,100	482,027,000,000
Total For R2048									13,693,939,034,000.00	254,328,181,100	482,027,000,000
R207 On 15/01/2020 Spot Bond			7.82500	98.83841	7.90000	98.54838			806,220,440,072,500.00	230,826,893,300	756,072,299,600
Total R207 SPOT									16,220,440,072,500.00	230,826,893,300	756,072,299,600
Total For R207									16,220,440,072,500.00	230,826,893,300	756,072,299,600
R208 On 31/03/2021 Spot Bond			7.95500	97.48598	8.03000	97.14390			862,751,613,752,500.00	108,454,005,500	502,163,768,400
Total R208 SPOT									12,751,613,752,500.00	108,454,005,500	502,163,768,400
Total For R208									12,751,613,752,500.00	108,454,005,500	502,163,768,400
R209 On 31/03/2036 Spot Bond			8.84500	78.22412	8.91500	77.67519			763,348,814,765,000.00	425,477,537,000	714,537,137,000
Total R209 SPOT									13,348,814,765,000.00	425,477,537,000	714,537,137,000
Total For R209									13,348,814,765,000.00	425,477,537,000	714,537,137,000
R210 On 31/03/2028 Spot Bond			1.68000	181.00596	1.64000	181.76032			17,220,000,000,000.00	10,250,000,000	42,324,700,000
Total R210 SPOT									17,220,000,000,000.00	10,250,000,000	42,324,700,000
Total For R210									17,220,000,000,000.00	10,250,000,000	42,324,700,000
R211 On 31/01/2017 Spot Bond			1.05000	134.19000	1.03000	134.21214			21,126,000,000,000.00	20,120,000,000	50,724,283,200
Total R211 SPOT									11,126,000,000,000.00	20,120,000,000	50,724,283,200
Total For R211									11,126,000,000,000.00	20,120,000,000	50,724,283,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.67000	139.83817	1.63000	140.14946			40,793,090,000,000.00	24,427,000,000	152,891,500,000
Total R212 SPOT									10,793,090,000,000.00	24,427,000,000	152,891,500,000
Total For R212									10,793,090,000,000.00	24,427,000,000	152,891,500,000
R213 On 28/02/2031 Spot Bond			8.74000	85.39850	8.81500	84.81729			575,509,082,260,000.00	409,097,149,000	566,535,319,000
Total R213 SPOT									5,509,082,260,000.00	409,097,149,000	566,535,319,000
Total For R213									5,509,082,260,000.00	409,097,149,000	566,535,319,000
R214 On 28/02/2041 Spot Bond			8.88000	76.14032	8.95000	75.56140			248,160,368,000,000.00	140,558,600,000	873,526,096,400
Total R214 SPOT									18,160,368,000,000.00	140,558,600,000	373,526,096,400
Total For R214									18,160,368,000,000.00	140,558,600,000	373,526,096,400
R228C On 15/09/2015 Spot Bond			6.70500	99.74348	6.80000	99.72133			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			6.62500	96.55400	6.72000	96.48892			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			6.63500	93.44881	6.73000	93.34289			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			6.64500	98.01922	6.74000	97.97374			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			6.62500	94.89921	6.72000	94.81203			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			6.68500	91.78698	6.78000	91.66040			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			7.19500	88.03228	7.27500	87.89264			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			7.24500	84.88090	7.32500	84.71347			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			7.57000	81.19710	7.64500	81.01620			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			7.55000	78.28569	7.62500	78.08308				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			7.53000	75.49323	7.60500	75.27067				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			7.52000	72.78422	7.59500	72.54344				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			7.78500	69.29198	7.86000	69.03762				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			7.76500	66.76397	7.84000	66.49491				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.87500	63.87512	7.95000	63.59470				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.84500	61.56723	7.92000	61.27485				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.81500	59.35989	7.89000	59.05667				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			7.78500	57.24822	7.86000	56.93525				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.74500	55.26914	7.82000	54.94715				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			7.70500	53.37906	7.78000	53.04892				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			8.27000	48.99845	8.35000	48.65738				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			8.23000	47.22128	8.31000	46.87456			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			8.19000	45.52608	8.27000	45.17443			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			8.15000	43.90864	8.23000	43.55273			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			8.11000	42.36498	8.19000	42.00541			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			8.07000	40.89134	8.15000	40.52867			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			8.03000	39.48416	8.11000	39.11891			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.99000	38.14011	8.07000	37.77274			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				102.49164		102.46790			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				103.27088		103.24402			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				102.12013		102.09600			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				101.98804		101.96426			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	28.72793	100.00000	28.65833			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2 On 24/07/2017 Spot Bond			100.00000	23.05214	100.00000	22.99630			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	33.98266	100.00000	33.90034			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	86.05910	100.00000	85.86035			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	46.80406	100.00000	46.69068			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	19.28227	100.00000	19.23557			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	21.25158	100.00000	21.19678			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.48119	100.00000	8.45742			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	16.01350	100.00000	15.97221			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.85169	100.00000	12.81855			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.73425	100.00000	9.70915			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				99.79507		101.71920			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				101.61846		101.59870			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2017 Spot Bond				100.02172		100.08043			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.02714		100.08469			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				100.13825		100.11802			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				103.14281		103.12329			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				101.37314		101.35269			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				100.13321		100.11415			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				100.13859		100.11876			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				100.69917		100.67910			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				100.24573		100.22298			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.22602		100.20715			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				100.88174		100.86081			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				102.42826		102.39947			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond			100.00000	9.75864	100.00000	9.67300			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	17.47893	100.00000	17.43659			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	11.68322	100.00000	11.65492			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.34004	100.00000	9.31742			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.45977	100.00000	8.43928			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				101.09201		101.07016			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				100.59867		100.57668			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				101.80813		101.78756			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				101.19631		101.17575			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.07884		100.05917			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				101.83801		101.81669			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				101.15840		101.13856			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.89917		100.87783			0.00	0	411,250,000
Total RES32 SPOT									0.00	0	411,250,000
Total For RES32									0.00	0	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				90.05385		89.99982			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				84.44603		84.40283			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				94.96468		94.89804			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				94.37595		94.30596			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				101.94701		101.91637			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				84.93114		84.91702			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				97.02517		99.63597			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.69170	12.35000	102.65827			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	15.24088	100.00000	15.20396			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				102.83083		102.80699			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP011 On 31/08/2018 Spot Bond			100.00000	8.61102	100.00000	8.58993			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	37.53519	100.00000	37.44426			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	85.98131	100.00000	85.78089			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.70654	100.00000	13.67334			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	40.51896	100.00000	40.42080			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				104.74111		104.69072			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				59.52647		59.59790			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			9.32500	106.37913	9.40000	106.02426		6,527,500,000.00	700,000	770,000,000	
Total RW21 SPOT								6,527,500,000.00	700,000	770,000,000	
Total For RW21								6,527,500,000.00	700,000	770,000,000	
RW23 On 10/12/2023 Spot Bond			9.67500	101.20387	9.74500	100.78844		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			10.00000	104.07146	10.07500	103.49399		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				97.82522		97.81247		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			8.00500	106.14573	8.10000	106.01104		0.00	0	0	
Total SBK12 SPOT								0.00	0	0	
Total For SBK12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.07071		100.04680			0.00	1,360,000,000	680,000,000
Total SBK13 SPOT									0.00	1,360,000,000	680,000,000
Total For SBK13									0.00	1,360,000,000	680,000,000
SBK14 On 01/12/2017 Spot Bond			9.47000	102.77714	9.55000	102.59184			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				101.53747		101.51583			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.09103		101.06847			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				99.80925		99.78709			0.00	3,800,000,000	1,900,000,000
Total SBK17 SPOT									0.00	3,800,000,000	1,900,000,000
Total For SBK17									0.00	3,800,000,000	1,900,000,000
SBK18 On 24/10/2020 Spot Bond				98.55764		98.53890			0.00	1,600,000,000	400,000,000
Total SBK18 SPOT									0.00	1,600,000,000	400,000,000
Total For SBK18									0.00	1,600,000,000	400,000,000
SBK19 On 24/10/2019 Spot Bond				100.91614		100.89293			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				99.97442		99.94903			0.00	1,640,000,000	410,000,000
Total SBK20 SPOT									0.00	1,640,000,000	410,000,000
Total For SBK20									0.00	1,640,000,000	410,000,000
SBK21 On 28/01/2025 Spot Bond				100.92678		100.90056			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				100.28442		100.25891			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			11.75500	102.08383	11.82500	101.73467			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.06500	101.77563	9.14000	101.58181			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			7.60500	106.43952	7.67500	106.41435			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			8.12500	106.41835	8.22000	106.39060			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			7.36500	106.44929	7.43500	106.42482			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			8.62000	103.12672	8.70000	102.95695			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			7.51000	106.44338	7.58000	106.41849			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			8.16500	106.41672	8.26000	106.38886			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				101.60198		101.58156			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				101.30443		101.28256			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.05000	105.51551	8.13000	105.34231			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				101.10218		101.08296			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				101.48510		101.46414			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				102.63577		102.61131			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			9.71500	103.94631	9.79000	103.58847			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			10.23000	101.79172	10.31000	101.25652			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				100.35285		100.32931			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				100.24918		100.22771			0.00	3,196,400,000	2,299,100,000
Total SBS23 SPOT									0.00	3,196,400,000	2,299,100,000
Total For SBS23									0.00	3,196,400,000	2,299,100,000
SBS24 On 24/05/2019 Spot Bond				101.15580		101.13274			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.83500	102.49569	8.91000	102.23755			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	29.89195	100.00000	29.82616			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			9.69500	102.79714	9.76500	102.36701		969,500,000,000.00		100,000,000	2,620,000,000
Total SBS27 SPOT								969,500,000,000.00		100,000,000	2,620,000,000
Total For SBS27								969,500,000,000.00		100,000,000	2,620,000,000
SBS28 On 23/04/2017 Spot Bond				100.56957		100.54984			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.86500	101.34829	8.94000	101.08865			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			10.24000	89.08078	10.32000	88.59096			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.82788		100.80909				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.98000	100.80273	10.06000	100.23576				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				101.46772		101.44788				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				101.50811		101.48772				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			10.13000	104.36985	10.21000	103.87687				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				100.79462		100.77413				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.63528		100.61436				0.00	0	1,300,000,000
Total SBS36 SPOT										0.00	0	1,300,000,000
Total For SBS36										0.00	0	1,300,000,000
SBS37 On 29/01/2020 Spot Bond			9.16500	96.48665	9.24000	96.20336				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			10.28000	93.75490	10.36000	93.27822				0.00	0	1,600,000,000
Total SBS38 SPOT										0.00	0	1,600,000,000
Total For SBS38										0.00	0	1,600,000,000
SBS39 On 29/01/2030 Spot Bond			11.09000	91.06161	11.16500	90.54278				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			9.72500	97.34759	9.80000	96.99072				0.00	0	590,000,000
Total SBS4 SPOT										0.00	0	590,000,000
Total For SBS4										0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.56500	104.82462	7.59000	104.78267			10,591,000,000,000.00		1,400,000,000	1,030,000,000
Total SBS9 SPOT									10,591,000,000,000.00		1,400,000,000	1,030,000,000
Total For SBS9									10,591,000,000,000.00		1,400,000,000	1,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			2.29000	279.27009	2.29000	279.22909			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.66000	133.06076	1.64000	133.08041		298,800,000,000.00		180,000,000	90,000,000
Total SBSI12 SPOT								298,800,000,000.00		180,000,000	90,000,000
Total For SBSI12								298,800,000,000.00		180,000,000	90,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	25.89660	100.00000	25.83387		0.00		0	0
Total SCM10U SPOT								0.00		0	0
Total For SCM10U								0.00		0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2A2U SPOT								0.00		0	0
Total For SF2A2U								0.00		0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2BU SPOT								0.00		0	0
Total For SF2BU								0.00		0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2CU SPOT								0.00		0	0
Total For SF2CU								0.00		0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2DU SPOT								0.00		0	0
Total For SF2DU								0.00		0	0
SGI002 On 10/07/2017 Spot Bond				101.02948		101.00917		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	39.59249	100.00000	39.49657		0.00		0	0
Total SHF01 SPOT								0.00		0	0
Total For SHF01								0.00		0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494		0.00		0	0
Total SHI02 SPOT								0.00		0	0
Total For SHI02								0.00		0	0
SHI05 On 31/01/2017 Spot Bond			2.32000	131.85353	2.30000	131.87054		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	102.67417	6.50000	102.65622		0.00		0	0
Total SHPCBU SPOT								0.00		0	0
Total For SHPCBU								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01 On 15/12/2016 Spot Bond				102.89768		102.87646			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				102.77869		102.75659			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			8.72000	101.55850	8.80000	101.40217			872,000,000.00	100,000	260,000,000
Total SHS05 SPOT									872,000,000.00	100,000	260,000,000
Total For SHS05									872,000,000.00	100,000	260,000,000
SHS06 On 12/12/2017 Spot Bond				102.98167		102.95929			0.00	1,139,730,000	1,132,780,000
Total SHS06 SPOT									0.00	1,139,730,000	1,132,780,000
Total For SHS06									0.00	1,139,730,000	1,132,780,000
SHS07 On 10/04/2016 Spot Bond				101.23893		101.21805			0.00	2,000,000,000	1,000,000,000
Total SHS07 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SHS07									0.00	2,000,000,000	1,000,000,000
SHS08 On 21/05/2016 Spot Bond				101.41155		101.39080			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	33.81767	100.00000	33.73575			300,000,000,000.00	3,000,000,000	1,500,000,000
Total SHS11U SPOT									10,000,000,000,000.00	3,000,000,000	1,500,000,000
Total For SHS11U									10,000,000,000,000.00	3,000,000,000	1,500,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	112.27100	10.00000	112.24200			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				101.71898		101.69788			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				102.23549		102.21488			0.00	200,000,000	100,000,000
Total SHS14 SPOT									0.00	200,000,000	100,000,000
Total For SHS14									0.00	200,000,000	100,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	59.79786	100.00000	59.65299			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	46.46150	100.00000	46.34895			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS18I On 30/11/2016 Spot Bond			100.00000	38.48407	100.00000	38.39083			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			9.56000	100.83868	9.64000	100.66793			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				100.96113		100.93775			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				100.18270		100.15955			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				101.36325		101.34186			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				101.41541		101.39319			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.85500	101.59789	9.93000	101.28892		7,793,334,000,000.00	790,800,000	395,800,000	
Total SHS25 SPOT								7,793,334,000,000.00	790,800,000	395,800,000	
Total For SHS25								7,793,334,000,000.00	790,800,000	395,800,000	
SHS26 On 29/06/2020 Spot Bond				101.37579		101.35303			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			8.05500	101.86508	8.15000	101.75644			0.00	0	1,140,000,000
Total SLI2 SPOT									0.00	0	1,140,000,000
Total For SLI2									0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.21500	99.08797	9.29000	98.87512			0.00	0	50,000,000
Total SLI3 SPOT									0.00	0	50,000,000
Total For SLI3									0.00	0	50,000,000
SNT01 On 15/09/2017 Spot Bond			8.62000	103.12672	8.70000	102.95695		3,448,000,000,000.00	400,000,000	3,990,000,000	
Total SNT01 SPOT								3,448,000,000,000.00	400,000,000	3,990,000,000	
Total For SNT01								3,448,000,000,000.00	400,000,000	3,990,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.23230		100.21077			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.59534		100.57390			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				100.22369		100.20332			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				100.22952		100.20861			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				100.22428		100.20117			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			8.32000	102.70876	8.40000	102.62264			0.00	0	50,000,000
Total SSA01 SPOT									0.00	0	50,000,000
Total For SSA01									0.00	0	50,000,000
SSA04 On 16/04/2016 Spot Bond				101.08497		101.06514			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				100.97904		100.95789			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			9.54500	97.57352	9.62000	97.28307		28,635,000,000.00	3,000,000	460,000,000	
Total SSA06 SPOT								28,635,000,000.00	3,000,000	460,000,000	
Total For SSA06								28,635,000,000.00	3,000,000	460,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00005		99.97871			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				101.51871		101.49594			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				100.81786		100.79548			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			9.52500	91.03109	9.60000	90.71315			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.52500	91.03109	9.60000	90.71315			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.24500	93.88952	9.32000	93.61354			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				101.65238		101.63037			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.10000	104.08204	8.18000	103.91165			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.45000	113.93718	2.42000	114.21061			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.87500	99.09446	8.95000	98.86339			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	100.13723	8.50000	100.11435			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.37000	102.88776	10.45000	102.33242			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				99.98100		99.96201			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.61000	72.84918	10.68500	72.38231			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.89912		100.87725			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.94049		100.91954			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN027 On 25/09/2019 Spot Bond				101.51575		101.49341				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN028 On 16/10/2019 Spot Bond				101.05161		101.02825				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				99.29851		99.27272				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN030 On 24/05/2017 Spot Bond				100.17344		100.15173				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN031 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
SSN033 On 17/03/2020 Spot Bond				101.68010		101.65706				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN034 On 02/06/2020 Spot Bond				99.97850		99.95713				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 08/09/2015 Spot Bond				99.87513		99.85730				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY1249 On 10/09/2015 Spot Bond				99.84036		99.82263				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY1250 On 16/09/2015 Spot Bond				99.73582		99.71821				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.12728		99.10947				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1254 On 27/10/2015 Spot Bond				98.98077		98.96257				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY1255 On 28/10/2015 Spot Bond				98.96201		98.94380				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY1256 On 03/11/2015 Spot Bond				98.85254		98.83433				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				98.62357		98.60545				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY1258 On 17/11/2015 Spot Bond				98.60201		98.58385				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY1259 On 17/11/2015 Spot Bond				98.60337		98.58523				0.00	600,000,000	200,000,000
Total SY1259 SPOT										0.00	600,000,000	200,000,000
Total For SY1259										0.00	600,000,000	200,000,000
SY1260 On 18/11/2015 Spot Bond				98.58167		98.56348				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.11320		100.09432				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			6.57500	99.48032	6.64500	105.67286				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.98000	103.90447	9.06000	103.35736				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				100.22806		100.20729				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				100.24271		100.22023				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A12 On 21/02/2048 Spot Bond			9.47500	98.81963	9.55000	98.55370			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	82.99075	100.00000	82.80673			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				100.81824		100.79884			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				100.57698		100.55736			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				99.55909		99.54014			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				101.34068		101.32182			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				101.40852		101.38869			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.23144					0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	94.19383	100.00000	94.05155			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				100.67805		100.65855			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				100.68273		100.66309			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				101.16097		101.14045			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				101.19034		101.16930			0.00	0	0
Total TFS136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS136									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.70500	101.66875	7.80000	101.56545			44,226,700,000,000.00	5,740,000,000	2,870,000,000
Total TFS84 SPOT									14,226,700,000,000.00	5,740,000,000	2,870,000,000
Total For TFS84									14,226,700,000,000.00	5,740,000,000	2,870,000,000
TH10A On 18/10/2038 Spot Bond				100.85728		100.83636			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				100.88038		100.85892			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	100.94363	7.83000	100.92256			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				100.84457		100.82395			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				100.87346		100.85215			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				100.88159		100.85931			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.84457		100.82395			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.87346		100.85215			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	100.86395	7.16000	100.84466			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.93000		100.90737			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.92539		100.90285			0.00	0	0
Total TH10B2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.03599		101.01083			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C On 18/07/2017 Spot Bond				101.04220		101.01755			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				101.47104		101.43552			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D On 18/07/2017 Spot Bond				101.41974		101.38545			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				100.84343		100.82282			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				100.88038		100.85892			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	101.05036	8.73000	101.02690			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.60533		100.58503			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				100.87346		100.85215			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.03500	98.91088	9.11000	98.70309			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				100.44605		100.42595			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				100.89296		100.87181			0.00	0	0
Total TH11A8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.93231		100.90962				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				100.91962		100.89723				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				100.93496		100.91282				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				101.03368		101.00858				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.05036		101.02551				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.00958		100.98569				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				101.39122		101.35760				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.39578		101.36206				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.39916		101.36612				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.22515		100.20464				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.23243		100.21125				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.42500	99.43965	9.50000	99.17251				0.00	0	0
Total TH12A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.22806		100.20729				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				100.23824		100.21654				0.00	1,200,000,000	300,000,000
Total TH12A5 SPOT										0.00	1,200,000,000	300,000,000
Total For TH12A5										0.00	1,200,000,000	300,000,000
TH12A5 On 21/08/2019 Spot Bond			9.33500	97.66196	9.41000	97.39773				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				100.23089		100.20949				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				100.24271		100.22023				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			9.44500	96.55662	9.52000	96.29459				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.25130		100.22841				0.00	0	200,000,000
Total TH12B1 SPOT										0.00	0	200,000,000
Total For TH12B1										0.00	0	200,000,000
TH12B1 On 21/02/2048 Spot Bond				100.25130		100.22841				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				100.25600		100.23231				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				100.25600		100.23231				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				100.27447		100.24945				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				100.27447		100.24945				0.00	0	0
Total TH12C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.27959		100.25374			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.27929		100.25347			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.36773		100.33419			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.36773		100.33419			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.55743		100.52265			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.37316		100.33875			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond			100.00000	15.89373	100.00000	8.90569		000,000,000,000,000.00	10,000,000,000	16,500,000,000	
Total TH13A1 SPOT								10,000,000,000,000.00	10,000,000,000	16,500,000,000	
Total For TH13A1								10,000,000,000,000.00	10,000,000,000	16,500,000,000	
TH13A: On 21/08/2018 Spot Bond			100.00000	16.09828	100.00000	8.90569		0.00	0	9,000,000,000	
Total TH13A2 SPOT								0.00	0	9,000,000,000	
Total For TH13A2								0.00	0	9,000,000,000	
TH13A: On 21/08/2050 Spot Bond			100.00000	8.20508	100.00000	0.00000		840,000,000,000,000.00	8,400,000,000	21,600,000,000	
Total TH13A3 SPOT								10,000,000,000,000.00	8,400,000,000	21,600,000,000	
Total For TH13A3								10,000,000,000,000.00	8,400,000,000	21,600,000,000	
TH13A: On 21/08/2020 Spot Bond			100.00000	11.10237	100.00000	1.75915		982,600,000,000,000.00	9,826,000,000	5,600,000,000	
Total TH13A4 SPOT								12,600,000,000,000.00	9,826,000,000	5,600,000,000	
Total For TH13A4								12,600,000,000,000.00	9,826,000,000	5,600,000,000	
TH13B: On 21/08/2020 Spot Bond			100.00000	10.28106	100.00000	1.75915		500,000,000,000,000.00	5,000,000,000	6,000,000,000	
Total TH13B1 SPOT								10,000,000,000,000.00	5,000,000,000	6,000,000,000	
Total For TH13B1								10,000,000,000,000.00	5,000,000,000	6,000,000,000	
TH13C: On 21/08/2020 Spot Bond			100.00000	10.98217	100.00000	1.75915		300,000,000,000,000.00	3,000,000,000	4,000,000,000	
Total TH13C1 SPOT								10,000,000,000,000.00	3,000,000,000	4,000,000,000	

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 TH13C1										10,000,000,000,000.00	3,000,000,000	4,000,000,000
TH13D On 21/08/2020 Spot Bond			100.00000	14.28742	100.00000	1.75915				0.00	0	1,500,000,000
Total TH13D1 SPOT										0.00	0	1,500,000,000
Total For TH13D1										0.00	0	1,500,000,000
TH9A1 On 18/07/2016 Spot Bond				100.89413		100.87295				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.44183	101.06155	6.42608				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				101.03753		101.01765				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				100.87662		100.85586				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				101.18356		101.16335				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				100.87662		100.85586				0.00	0	0
Total THE9A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.88829		100.86725				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				100.89413		100.87295				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				100.86962		100.84902				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				100.88829		100.86725				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				100.95246		100.92991				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				100.95246		100.92991				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				100.95246		100.92991				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.04570		101.02097				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.06900		101.04372				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.03988		101.01528				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				101.50476		101.46922				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				101.53373		101.49752				0.00	0	0
Total THE9D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.52214		101.48620			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			9.70500	90.07865	9.78000	89.81611			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	112.27100	10.00000	112.24200			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			8.27000	104.67827	8.35000	104.49499		8,270,000,000,000.00	1,000,000,000	15,235,000,000	
Total TN17 SPOT								8,270,000,000,000.00	1,000,000,000	15,235,000,000	
Total For TN17								8,270,000,000,000.00	1,000,000,000	15,235,000,000	
TN20 On 17/09/2020 Spot Bond			9.70000	107.91597	9.77500	107.58911		725,172,000,000.00	74,760,000	11,682,560,000	
Total TN20 SPOT								725,172,000,000.00	74,760,000	11,682,560,000	
Total For TN20								725,172,000,000.00	74,760,000	11,682,560,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.62302	100.00000	1.61909		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.96500	108.02974	10.03500	107.60485		1,602,372,000,000.00	160,800,000	11,740,400,000	
Total TN23 SPOT								1,602,372,000,000.00	160,800,000	11,740,400,000	
Total For TN23								1,602,372,000,000.00	160,800,000	11,740,400,000	
TN25 On 19/08/2025 Spot Bond			10.10000	96.61284	10.18000	96.10567		1,020,100,000,000.00	101,000,000	13,280,500,000	
Total TN25 SPOT								1,020,100,000,000.00	101,000,000	13,280,500,000	
Total For TN25								1,020,100,000,000.00	101,000,000	13,280,500,000	
TN27 On 14/11/2027 Spot Bond			10.13000	94.12810	10.21000	93.58481		48,624,000,000.00	4,800,000	8,840,000,000	
Total TN27 SPOT								48,624,000,000.00	4,800,000	8,840,000,000	
Total For TN27								48,624,000,000.00	4,800,000	8,840,000,000	
TN30 On 09/10/2030 Spot Bond			10.54000	103.83847	10.61500	103.25200		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			10.80000	103.80556	10.87000	103.17900		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				99.82790		99.80864		0.00	0	0	
Total TNF16 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.03748		100.01627			0.00	0	5,900,000
Total TNF18 SPOT									0.00	0	5,900,000
Total For TNF18									0.00	0	5,900,000
TORQ1 On 15/08/2026 Spot Bond				100.37493		100.34985			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				100.32837		100.30648			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				100.44579		100.41606			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				100.32877		100.30685			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				100.32736		100.30546			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				100.33928		100.31658			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	112.27100	10.00000	112.24200			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				101.22062		101.12614			0.00	8,400,000,000	1,670,000,000
Total TPDA02 SPOT									0.00	8,400,000,000	1,670,000,000

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 TPDA02										0.00	8,400,000,000	1,670,000,000
TPDA0: On 05/04/2018 Spot Bond				101.16960		101.14899				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				100.72058		100.70019				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				100.76234		100.74220				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02767	10.00000	100.00000				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.02698	9.75000	100.00000				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02672	100.00000	10.00000				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				101.56766		101.54671				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				101.66329		101.64108				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	9.26021	100.00000	9.23778				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	9.86556	100.00000	9.84167				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				101.71642		101.69350				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.22878	100.00000	10.20400				0.00	0	0
Total TRAB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.72704		101.70398				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.53145	100.00000	10.50594				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.02433		101.99732				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.22412	100.00000	14.18966				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				102.68157		102.64573				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	18.28000	100.00000	18.23571				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.55983	100.00000	13.52697				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 03/09/2015 Spot Bond				99.96252		99.94379				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP17 On 17/09/2015 Spot Bond				106.48542		106.44682				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				105.26472		105.22657				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP17 On 29/10/2015 Spot Bond				98.91085		98.89207				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				98.40696		98.38844				0.00	0	0
Total TSP179 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				98.11312		98.09426				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				97.38769		97.36929				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				97.15321		97.13497				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				96.83474		96.81612				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				96.53176		96.51291				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				96.19216		96.17293				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				95.92297		95.90373				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				98.69340		98.67525				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				95.15728		95.13821				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				94.84143		94.82218				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				94.51054		94.49107				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
Total TSP193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP193										0.00	0	0
TSP19 On 14/01/2016 Spot Bond				97.56461		97.54657				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP19 On 18/08/2016 Spot Bond				93.19884		93.17952				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	14.43967	100.00000	14.40469				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				101.31118		101.29189				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				100.85572		100.83661				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				100.49101		100.47203				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.13172		100.11288				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				100.95952		100.94141				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				100.90521		100.88710				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				100.89509		100.87595				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.86900		100.85089				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				100.85089		100.83279				0.00	0	0
Total TWC109 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.68372		100.66460				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				100.72123		100.70274				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				100.00000	0.00000	100.00000				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				100.25250		100.23446				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				100.20342		100.18493				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				100.20642		100.18762				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				100.14795		100.12945				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.14477		100.12667				0.00	0	0
Total TWC119 SPOT										0.00	0	0
Total For TWC119										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.11096		100.09247				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	100.00000	95.47668				0.00	10,000,000,000	10,000,000,000
Total TWC121 SPOT										0.00	10,000,000,000	10,000,000,000
Total For TWC121										0.00	10,000,000,000	10,000,000,000
TWCJ2 On 14/10/2015 Spot Bond				101.00110		100.98107				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.12247		100.10205				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWCJ21										0.00	0	0
TWCM: On 14/10/2015 Spot Bond				100.91479		100.89650				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
TWCM: On 30/11/2015 Spot Bond				100.11342		100.09452				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.35500	105.65564	9.43000	105.30167				0.00	0	50,000,000
Total UG21 SPOT										0.00	0	50,000,000
Total For UG21										0.00	0	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	8.05588	100.00000	8.03993				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	9.61238	100.00000	9.58236				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	7.87101	100.00000	7.85544				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	9.50273	100.00000	9.47305				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				102.23833		102.21852				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	99.18478	100.00000	98.91599				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				103.13100		103.11118				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				101.35069		101.32997				0.00	0	0
Total VKC09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.66416		100.64463			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				100.45785		100.43623			0.00	1,200,000,000	300,000,000
Total VKE02 SPOT									0.00	1,200,000,000	300,000,000
Total For VKE02									0.00	1,200,000,000	300,000,000
VKE03 On 08/05/2017 Spot Bond				100.45849		100.43684			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				101.58218		101.56305			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				101.33754		101.31657			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				100.45110		100.42981			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				99.84777		99.82606			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	7.56654	100.00000	7.55156			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	9.20463	100.00000	9.17590			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	7.38168	100.00000	7.36707			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	9.09497	100.00000	9.06659			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
Total WRS1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.19500	106.94552	7.29000	106.85456				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			1.59000	240.93824	1.57000	241.03902				0.00	0	367,911,300
Total WS05 SPOT										0.00	0	367,911,300
Total For WS05										0.00	0	367,911,300
WSP2 On 28/05/2017 Spot Bond			7.72000	104.37300	7.80000	104.22159				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			8.12000	105.11518	8.19500	104.85061				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			8.45000	104.43639	8.52500	104.12136				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			8.65500	103.85904	8.73000	103.49862				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			5.99500	99.21778	6.06500	99.19237				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			7.51000	74.02946	7.58500	73.79662				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	88.16425	100.00000	87.95181				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	48.22808	100.00000	48.13658				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										59,330,033,532,024,500.006,243,112,917,600	0	10,182,837,600
Total for SPOT :										59,330,033,532,024,500.00	243,112,917,600	10,182,837,600

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 Futures									59,330,034,033,083,000.00	243,112,922,422	010,183,283,461
Total Options									9,080,900.00	10,000	67,447
Grand Total:									59,330,034,042,163,900.00	243,112,932,422	010,183,350,908