



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: 26/02/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.17250	122.17250	122.19340	122.19340			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.19038	124.19038	124.21316	124.21316			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,806.60000	2.80660	2,827,500		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,816.60000	2.81660	2,837,500		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			2,796.60000	2.79660	2,817,500		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			786.84000	0.78684	809,620		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			796.84000	0.79684	819,620		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			776.84000	0.77684	799,620		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.06187	87.32039	9.13433	86.74843			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.12819	88.75531	9.20270	88.17516			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.19033	86.44367	9.26710	85.85357			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	07/05/2015	Bond Future	9.74	Call			4,564.65000	4.56465	5,136,610		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			4,636.89000	4.63689	5,208,850		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			4,709.04000	4.70904	5,281,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			2,922.63000	2.92263	3,502,780		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			2,996.08000	2.99608	3,576,230		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			3,069.43000	3.06943	3,649,580		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			2,000.58000	2.00058	1,410,480		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			2,159.14000	2.15914	1,569,040		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			2,079.81000	2.07981	1,489,710		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	07/05/2015	Bond Future			118.72823	118.72823	118.43103	118.43103			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.51325	119.51325	119.21251	119.21251			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,558.97000	2.55897	2,261,770		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,568.97000	2.56897	2,271,770		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,578.97000	2.57897	2,281,770		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,787.49000	1.78749	1,486,750		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,797.49000	1.79749	1,496,750		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,777.49000	1.77749	1,476,750		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	07/05/2015			125.54098	125.54098	125.56340	125.56340			0.00	0	3,261
I2038	On	06/08/2015			126.29129	126.29129	126.31577	126.31577			0.00	0	0
Total I2038 Future											0.00	0	3,261
I2038	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Put			1,426.60000	1.42660	1,449,020		0.00	0	0
I2038	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Put			1,436.60000	1.43660	1,459,020		0.00	0	0
I2038	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Put			1,446.60000	1.44660	1,469,020		0.00	0	0
I2038	On	06/08/2015	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Put			1,694.23000	1.69423	1,718,710		0.00	0	0
I2038	On	06/08/2015	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Put			1,674.23000	1.67423	1,698,710		0.00	0	0
I2038	On	06/08/2015	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Put			1,684.23000	1.68423	1,708,710		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	3,261
I2046	On	07/05/2015			125.54016	125.54016	125.56295	125.56295			0.00	0	5,889
I2046	On	06/08/2015			127.61363	127.61363	127.63820	127.63820			0.00	0	0
Total I2046 Future											0.00	0	5,889
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			1,427.05000	1.42705	1,449,840		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			1,437.05000	1.43705	1,459,840		0.00	0	0
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			1,447.05000	1.44705	1,469,840		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			1,351.80000	1.35180	1,376,370		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			1,361.80000	1.36180	1,386,370		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			1,371.80000	1.37180	1,396,370		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,889
I2050	On	07/05/2015			134.64883	134.64883	134.67272	134.67272			0.00	0	2,753
I2050	On	06/08/2015			135.40039	135.40039	135.42636	135.42636			0.00	0	0
Total I2050 Future											0.00	0	2,753
I2050	On	07/05/2015	134.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/05/2015	Bond Future	134.99	Put			317.28000	0.31728	341,170		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			327.28000	0.32728	351,170		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			337.28000	0.33728	361,170		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,563.64000	1.56364	1,589,610		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,573.64000	1.57364	1,599,610		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,583.64000	1.58364	1,609,610		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,753
R186	On	07/05/2015	Bond Future			7.57699	126.38813	7.62885	125.93505		7.74	529,439,876.57	4,189	33,046
R186	On	06/08/2015	Bond Future			7.61255	123.16707	7.66611	122.70819		7.84	0.00	0	540
R186	On	05/11/2015	Bond Future			7.64027	125.21682	7.69580	124.74994		7.62	0.00	0	0
R186	On	04/02/2016	Bond Future			7.65164	122.17481	7.70901	121.70098		7.65	0.00	0	5,660
Total R186 Future												529,439,876.57	4,189	39,246
R186	On	07/05/2015	Bond Future	8.25	Call			5,498.48000	5.49848	5,899,880	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			245.51000	0.24551	193,830	8.05	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,571.54000	5.57154	5,974,520	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			236.56000	0.23656	186,460	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Call			2,552.22000	2.55222	2,840,570	7.77	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Put			2,604.12000	2.60412	2,312,880	7.64	83,263.68	36	4,229
R186	On	07/05/2015	Bond Future	7.50	Call			1,199.13000	1.19913	1,378,870	7.66	49,639.32	36	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,073.07000	1.07307	908,340	7.77	0.00	0	300
R186	On	07/05/2015	Bond Future	8.24	Call			5,425.63000	5.42563	5,825,420	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			254.75000	0.25475	201,460	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			2,329.08000	2.32908	2,055,740	7.66	74,006.64	36	4,229
R186	On	07/05/2015	Bond Future	7.40	Call			881.02000	0.88102	1,025,530	7.62	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			2,897.77000	2.89777	2,589,200	7.62	93,211.20	36	4,229
R186	On	07/05/2015	Bond Future	7.45	Call			1,031.85000	1.03185	1,193,690	7.64	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,429.48000	1.42948	1,278,510	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,210.83000	4.21083	4,520,860	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,402.52000	1.40252	1,253,670	7.96	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,267.02000	4.26702	4,579,140	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,375.97000	1.37597	1,229,210	7.97	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			10,128.91000	10.12891	10,559,690	8.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			180.23000	0.18023	152,130	8.32	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			4,154.98000	4.15498	4,462,890	7.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.26	Call			6,012.42000	6.01242	6,351,740	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			1,404.18000	1.40418	1,276,620	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,677.20000	10.67720	11,099,530	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			381.28000	0.38128	336,730	8.08	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,897.36000	5.89736	6,233,620	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			1,448.35000	1.44835	1,317,730	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,954.96000	5.95496	6,292,750	7.85	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			1,426.30000	1.42630	1,297,210	7.85	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			2,754.57000	2.75457	2,960,090	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			4,577.03000	4.57703	4,308,720	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			2,790.19000	2.79019	2,997,460	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			4,528.63000	4.52863	4,262,070	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			2,826.08000	2.82608	3,035,090	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			4,480.58000	4.48058	4,215,760	7.57	0.00	0	0
Total R186 Option												300,120.84	144	18,087
Total For R186												529,739,997.41	4,333	57,333
R197	On	07/05/2015	Bond Future			288.03563	288.03563	288.19151	288.19151			0.00	0	861
R197	On	06/08/2015	Bond Future			286.68758	286.68758	286.84946	286.84946			0.00	0	0
Total R197 Future												0.00	0	861
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			5,818.49000	5.81849	5,974,370		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			5,798.49000	5.79849	5,954,370		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			5,808.49000	5.80849	5,964,370		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			1,150.54000	1.15054	1,312,420		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			1,160.54000	1.16054	1,322,420		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			1,140.54000	1.14054	1,302,420		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	861
R202	On	07/05/2015	Bond Future			236.29131	236.29131	236.33419	236.33419			0.00	0	50,916
R202	On	06/08/2015	Bond Future			236.95112	236.95112	236.99759	236.99759			0.00	0	0
Total R202 Future												0.00	0	50,916
R202	On	07/05/2015	Bond Future	238.51	Put			2,175.81000	2.17581	2,218,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			2,155.81000	2.15581	2,198,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	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
R202	On	07/05/2015	Bond Future	238.50	Put			2,165.81000	2.16581	2,208,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			3,012.41000	3.01241	3,058,880		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,992.41000	2.99241	3,038,880		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			3,002.41000	3.00241	3,048,880		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,916
R2023	On	07/05/2015	Bond Future			7.34472	103.89534	7.38643	103.64761		6.06	9,038,894.58	87	14,434
R2023	On	06/08/2015	Bond Future			7.37636	105.60248	7.41970	105.35199		5.89	0.00	0	0
Total R2023 Future												9,038,894.58	87	14,434
R2023	On	07/05/2015	Bond Future	8.16	Put			72.91000	0.07291	57,710	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,428.34000	4.42834	4,659,700	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			79.48000	0.07948	63,110	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,481.11000	4.48111	4,713,070	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			76.13000	0.07613	60,360	6.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,533.98000	4.53398	4,766,510	6.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,992.09000	4.99209	5,209,170	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			284.04000	0.28404	250,630	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			9,015.07000	9.01507	9,261,470	6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			24.67000	0.02467	20,580	6.27	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,897.33000	4.89733	5,113,050	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			298.13000	0.29813	263,360	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,944.66000	4.94466	5,161,070	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			291.01000	0.29101	256,930	6.17	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												9,038,894.58	87	15,345
R203	On	07/05/2015	Bond Future			6.60204	104.80886	6.62962	104.74855		1.95	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.59872	106.53122	6.62920	106.47133		1.79	0.00	0	0
R203	On	05/11/2015	Bond Future			6.56731	104.13637	6.60237	104.07516		1.64	0.00	0	0
Total R203 Future												0.00	0	7,710
R203	On	07/05/2015	Bond Future	7.24	Call			1,356.57000	1.35657	1,411,570	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			33.23000	0.03323	27,920	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,376.53000	1.37653	1,431,740	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			31.69000	0.03169	26,590	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,396.54000	1.39654	1,451,960	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			30.21000	0.03021	25,320	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			621.81000	0.62181	655,000	1.79	0.00	0	0

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	06/08/2015	Bond Future	6.74	Put			404.48000	0.40448	377,780	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			633.23000	0.63323	666,780	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			396.31000	0.39631	369,970	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			645.03000	0.64503	678,950	1.79	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			388.53000	0.38853	362,560	1.79	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			173.04000	0.17304	186,100	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,249.16000	1.24916	1,201,010	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			177.16000	0.17716	190,450	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,235.59000	1.23559	1,187,670	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			181.35000	0.18135	194,890	1.59	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,222.09000	1.22209	1,174,420	1.59	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,710
R2030	On	07/05/2015	Bond Future			7.98038	102.38089	8.05257	101.76394			0.00	0	5,775
R2030	On	06/08/2015	Bond Future			8.02378	100.05469	8.09808	99.42898			0.00	0	0
Total R2030 Future												0.00	0	5,775
R2030	On	07/05/2015	Bond Future	8.74	Call			5,616.49000	5.61649	6,233,440		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			5,694.86000	5.69486	6,311,810		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			5,773.13000	5.77313	6,390,080		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			2,892.03000	2.89203	2,266,320		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			3,066.77000	3.06677	2,441,060		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			2,979.35000	2.97935	2,353,640		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	5,775
R2032	On	07/05/2015	Bond Future			8.10947	102.21247	8.19694	101.41272			0.00	0	18
R2032	On	06/08/2015	Bond Future			8.15153	103.89248	8.24143	103.08096			0.00	0	0
R2032	On	05/11/2015	Bond Future			8.18786	101.46504	8.28040	100.63969			0.00	0	0
Total R2032 Future												0.00	0	18
R2032	On	07/05/2015	Bond Future	8.49	Call			2,613.62000	2.61362	3,413,370		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			2,701.05000	2.70105	3,500,800		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			2,788.36000	2.78836	3,588,110		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2015	Bond Future	8.49	Call			2,195.19000	2.19519	3,006,710		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			2,282.03000	2.28203	3,093,550		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			2,368.76000	2.36876	3,180,280		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		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			2,439.51000	2.43951	1,614,160		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			2,623.35000	2.62335	1,798,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			2,531.37000	2.53137	1,706,020		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	18
R2037	On	07/05/2015	Bond Future			8.17836	105.59378	8.25036	104.85353			0.00	0	32,860
R2037	On	06/08/2015	Bond Future			8.22040	103.06992	8.29428	102.31888			0.00	0	1,954
R2037	On	05/11/2015	Bond Future			8.25340	104.78565	8.32925	104.02180			0.00	0	0
Total R2037 Future												0.00	0	34,814
R2037	On	07/05/2015	Bond Future	8.99	Call			7,148.52000	7.14852	7,888,770		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			7,239.75000	7.23975	7,980,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			7,330.85000	7.33085	8,071,100		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			4,355.53000	4.35553	5,106,570		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			4,449.90000	4.44990	5,200,940		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			4,544.13000	4.54413	5,295,170		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			3,275.62000	3.27562	2,511,770		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			3,486.21000	3.48621	2,722,360		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			3,380.83000	3.38083	2,616,980		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	34,814
R204	On	07/05/2015	Bond Future			6.82882	106.80109	6.85575	106.71429		2.93	0.00	0	14,609
R204	On	06/08/2015	Bond Future			6.85053	104.51955	6.87932	104.43270		2.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/11/2015	Bond Future			6.85277	106.25887	6.88426	106.17025		2.77	0.00	0	0
Total R204 Future												0.00	0	14,609
R204	On	07/05/2015	Bond Future	7.49	Call			2,069.11000	2.06911	2,148,220	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			50.46000	0.05046	42,770	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,098.24000	2.09824	2,177,640	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			48.15000	0.04815	40,750	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,127.50000	2.12750	2,207,180	3.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			45.99000	0.04599	38,870	3.06	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,504.71000	4.50471	4,589,860	3.14	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			13.78000	0.01378	12,080	3.14	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,673.41000	2.67341	2,749,640	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			118.02000	0.11802	107,400	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,699.54000	2.69954	2,776,000	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			114.92000	0.11492	104,530	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,725.74000	2.72574	2,802,420	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			111.90000	0.11190	101,730	3.09	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			309.63000	0.30963	329,060	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			2,084.15000	2.08415	2,014,960	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			295.96000	0.29596	314,730	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			2,127.96000	2.12796	2,058,110	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			302.74000	0.30274	321,840	2.65	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			2,106.00000	2.10600	2,036,480	2.65	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	15,308
R2044	On	07/05/2015	Bond Future			8.22624	108.15786	8.30325	107.27971			865,262.88	8	9,494
R2044	On	06/08/2015	Bond Future			8.26607	105.55081	8.34500	104.65968			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.29742	107.30788	8.37834	106.40154			0.00	0	0
Total R2044 Future												865,262.88	8	9,494
R2044	On	07/05/2015	Bond Future	9.00	Call			7,418.33000	7.41833	8,296,480		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			7,518.29000	7.51829	8,396,440		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			7,318.21000	7.31821	8,196,360		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			4,484.25000	4.48425	5,375,380		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			4,275.63000	4.27563	5,166,760		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			4,380.03000	4.38003	5,271,160		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2015 Bond Future	8.25	Put			1,443.59000	1.44359	537,250		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			1,329.92000	1.32992	423,580		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Put			1,557.48000	1.55748	651,140		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									865,262.88	8	9,494
R2048 On 07/05/2015 Bond Future			8.21748	107.73329	8.28927	106.88549			0.00	0	34,258
R2048 On 06/08/2015 Bond Future			8.25306	109.50338	8.32655	108.64315			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.28555	106.89352	8.36089	106.01862			0.00	0	0
Total R2048 Future									0.00	0	35,003
R2048 On 07/05/2015 Bond Future	9.26	Call			10,398.20000	10.39820	11,246,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			10,202.40000	10.20240	11,050,200		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			10,300.39000	10.30039	11,148,190		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			4,835.80000	4.83580	5,696,030		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			4,621.28000	4.62128	5,481,510		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			4,728.64000	4.72864	5,588,870		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			4,431.97000	4.43197	3,557,070		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			4,308.26000	4.30826	3,433,360		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			4,184.80000	4.18480	3,309,900		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	35,003
R207 On 07/05/2015 Bond Future			6.98503	103.37084	7.02744	103.20312		3.86	21,087,651.36	204	35,334
R207 On 06/08/2015 Bond Future			7.01438	101.42661	7.05931	101.25745		3.85	0.00	0	0
R207 On 05/11/2015 Bond Future			7.02459	103.11461	7.07267	102.94230		3.68	0.00	0	0
Total R207 Future									21,087,651.36	204	35,334
R207 On 07/05/2015 Bond Future	7.73	Call			2,786.32000	2.78632	2,942,060	4.10	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			56.39000	0.05639	44,410	4.10	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			4,659.35000	4.65935	4,825,970	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			3.84000	0.00384	2,740	4.20	0.00	0	0

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	07/05/2015	Bond Future	8.25	Call			4,696.40000	4.69640	4,863,080	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			3.60000	0.00360	2,560	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,733.46000	4.73346	4,900,200	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			3.38000	0.00338	2,400	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,972.35000	1.97235	2,092,710	3.98	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			478.91000	0.47891	430,110	3.98	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,774.99000	2.77499	2,914,430	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			253.90000	0.25390	224,180	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,805.36000	2.80536	2,945,370	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			247.80000	0.24780	218,650	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,835.99000	2.83599	2,976,560	4.05	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			241.99000	0.24199	213,400	4.05	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			2,810.95000	2.81095	2,942,740	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			455.91000	0.45591	415,390	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			2,838.16000	2.83816	2,970,490	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			448.34000	0.44834	408,360	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			2,865.20000	2.86520	2,998,070	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			440.62000	0.44062	401,180	3.88	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			2,021.79000	2.02179	2,134,630	3.79	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			752.33000	0.75233	692,860	3.79	0.00	0	0
Total R207 Option												0.00	0	189
Total For R207												21,087,651.36	204	35,523
R208	On	07/05/2015	Bond Future			7.10529	99.07932	7.14732	98.88223		4.89	12,285,835.68	124	60,921
R208	On	06/08/2015	Bond Future			7.13306	100.70776	7.17708	100.50875		4.74	0.00	0	0
R208	On	05/11/2015	Bond Future			7.15002	98.98287	7.19654	98.78023		4.69	0.00	0	0
Total R208 Future												12,285,835.68	124	60,921
R208	On	07/05/2015	Bond Future	8.01	Call			3,975.37000	3.97537	4,164,680	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			34.07000	0.03407	26,290	5.21	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,889.51000	3.88951	4,078,160	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			37.38000	0.03738	28,940	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,932.41000	3.93241	4,121,390	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			35.68000	0.03568	27,570	5.20	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,814.73000	3.81473	3,986,480	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			15.54000	0.01554	12,840	5.06	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			226.09000	0.22609	198,830	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,852.32000	3.85232	4,024,630	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			220.53000	0.22053	193,830	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,890.00000	3.89000	4,062,850	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			215.10000	0.21510	188,940	4.98	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			7,228.45000	7.22845	7,424,760	5.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2015	Bond Future	7.74	Call			3,000.95000	3.00095	3,148,050	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			670.73000	0.67073	615,190	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			3,032.11000	3.03211	3,179,910	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			659.65000	0.65965	604,810	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			3,063.39000	3.06339	3,211,900	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			648.71000	0.64871	594,580	4.84	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,559.79000	5.55979	5,744,720	5.00	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			163.67000	0.16367	145,960	5.00	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												12,285,835.68	124	63,319
R209	On	07/05/2015	Bond Future			8.13457	81.92063	8.20644	81.31037		12.47	4,096,031.50	50	14,191
R209	On	06/08/2015	Bond Future			8.17134	83.26707	8.24494	82.64786		12.25	0.00	0	0
R209	On	05/11/2015	Bond Future			8.20297	81.50393	8.27845	80.87423		12.50	0.00	0	0
Total R209 Future												4,096,031.50	50	14,191
R209	On	07/05/2015	Bond Future	7.30	Call			60.01000	0.06001	82,570	11.97	0.00	0	700
R209	On	07/05/2015	Bond Future	9.00	Put			170.99000	0.17099	124,590	13.18	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			6,540.96000	6.54096	7,106,210	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			165.10000	0.16510	120,090	13.19	0.00	0	0
R209	On	07/05/2015	Bond Future	7.30	Put			8,291.00000	8.29100	7,703,300	11.97	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			2,201.51000	2.20151	2,559,720	12.52	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			1,417.33000	1.41733	1,165,280	12.52	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			6,403.74000	6.40374	6,966,170	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			177.11000	0.17711	129,280	13.17	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			6,472.29000	6.47229	7,036,150	13.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,726.31000	6.72631	7,238,600	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			691.49000	0.69149	584,570	12.78	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			12,303.81000	12.30381	12,905,670	12.94	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			81.30000	0.08130	63,950	12.94	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			6,605.39000	6.60539	7,114,180	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			719.44000	0.71944	609,020	12.76	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			6,665.79000	6.66579	7,176,330	12.77	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			705.35000	0.70535	596,680	12.77	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			4,624.90000	4.62490	4,258,500	12.37	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			2,284.38000	2.28438	2,542,650	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			4,731.08000	4.73108	4,359,650	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			2,317.61000	2.31761	2,578,400	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			4,677.64000	4.67764	4,308,730	12.36	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			2,351.40000	2.35140	2,614,700	12.37	0.00	0	0
Total R209 Option												0.00	0	4,314
Total For R209												4,096,031.50	50	18,505

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/05/2015	Bond Future			174.66414	174.66414	174.69643	174.69643			0.00	0	583
R210	On	06/08/2015	Bond Future			177.54881	177.54881	177.58355	177.58355			0.00	0	0
Total R210 Future												0.00	0	583
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,293.57000	2.29357	2,325,860		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,303.57000	2.30357	2,335,860		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,313.57000	2.31357	2,345,860		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,406.45000	1.40645	1,441,190		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,416.45000	1.41645	1,451,190		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,426.45000	1.42645	1,461,190		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	583
R211	On	07/05/2015	Bond Future			131.76449	131.76449	131.78942	131.78942			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.30840	132.30840	132.33530	132.33530			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	07/05/2015	Bond Future	135.01	Put			3,220.58000	3.22058	3,245,510		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,200.58000	3.20058	3,225,510		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,210.58000	3.21058	3,235,510		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,674.70000	2.67470	2,701,600		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,654.70000	2.65470	2,681,600		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,664.70000	2.66470	2,691,600		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	07/05/2015	Bond Future			137.52386	137.52386	137.28928	137.28928			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.00357	138.00357	137.76675	137.76675			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,700.72000	3.70072	3,466,140		0.00	0	0

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	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			3,710.72000	3.71072	3,476,140		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,720.72000	3.72072	3,486,140		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,223.25000	3.22325	2,986,430		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,233.25000	3.23325	2,996,430		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,243.25000	3.24325	3,006,430		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	07/05/2015	Bond Future			8.02595	92.27567	8.10817	91.59723		10.60	0.00	0	15,666
R213	On	06/08/2015	Bond Future			8.06456	93.79183	8.14902	93.10349		10.38	0.00	0	0
R213	On	05/11/2015	Bond Future			8.09975	91.80688	8.18666	91.10682		10.56	0.00	0	0
Total R213 Future												0.00	0	15,666
R213	On	07/05/2015	Bond Future	8.74	Call			5,248.96000	5.24896	5,850,920	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			266.08000	0.26608	189,600	10.99	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			5,315.64000	5.31564	5,919,810	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			257.06000	0.25706	182,790	11.00	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,382.49000	5.38249	5,988,820	11.01	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			248.31000	0.24831	176,200	11.01	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,142.16000	4.14216	4,613,140	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,436.59000	1.43659	1,219,230	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,194.12000	4.19412	4,668,020	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,410.94000	1.41094	1,196,500	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,246.35000	4.24635	4,723,160	10.54	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,385.66000	1.38566	1,174,130	10.54	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			1,678.69000	1.67869	1,921,020	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			5,358.90000	5.35890	4,901,170	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			1,705.97000	1.70597	1,951,050	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			5,301.51000	5.30151	4,846,530	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			1,733.55000	1.73355	1,981,360	10.33	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			5,244.53000	5.24453	4,792,280	10.33	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	15,666
R214	On	07/05/2015	Bond Future			8.16177	83.49802	8.23352	82.84487		13.25	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.19630	84.87001	8.26972	84.20722		13.01	0.00	0	0
R214	On	05/11/2015	Bond Future			8.22777	82.98981	8.30300	82.31579		13.30	0.00	0	0
R214	On	04/02/2016	Bond Future			8.25032	84.48657	8.32728	83.80135		12.99	0.00	0	4,420

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	19,691
R214 On 07/05/2015 Bond Future	9.15	Call			7,782.87000	7.78287	8,400,120	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			127.56000	0.12756	91,660	14.15	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			7,855.41000	7.85541	8,473,760	14.16	0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			123.12000	0.12312	88,320	14.16	0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			7,710.34000	7.71034	8,326,470	14.14	0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			132.14000	0.13214	95,120	14.14	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			5,343.66000	5.34366	5,828,200	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			1,295.52000	1.29552	1,117,270	13.18	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			5,402.67000	5.40267	5,889,700	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			1,272.02000	1.27202	1,096,260	13.19	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			5,461.91000	5.46191	5,951,400	13.20	0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			1,248.88000	1.24888	1,075,580	13.20	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			5,172.74000	5.17274	4,771,830	13.03	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			2,437.87000	2.43787	2,713,680	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			5,114.17000	5.11417	4,715,960	13.04	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			2,367.42000	2.36742	2,637,840	13.02	0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			5,231.51000	5.23151	4,827,910	13.02	0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			2,402.63000	2.40263	2,675,740	13.03	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			5,913.34000	5.91334	5,511,260	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			2,876.26000	2.87626	3,161,770	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			5,855.25000	5.85525	5,455,540	12.72	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			2,912.18000	2.91218	3,200,060	12.73	0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			5,797.59000	5.79759	5,400,250	12.73	0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			2,840.60000	2.84060	3,123,740	12.72	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	19,691
Total for Bond									577,113,673.41	4,806	406,624
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										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/R157 Future										0.00	0	0
Total For R186/R157										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
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										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/R157 Future										0.00	0	0
Total For R207/R157										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/R157 Future										0.00	0	0
Total For R208/R157										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/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/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 07/05/2015 GOVI			502.43800	502.43800	500.53300	500.53300				0.00	0	452
GOVI On 06/08/2015 GOVI			510.60600	510.60600	508.67700	508.67700				0.00	0	29
GOVI On 05/11/2015 GOVI			519.18700	519.18700	517.22400	517.22400				0.00	0	0
Total GOVI Future										0.00	0	481
GOVI On 07/05/2015 GOVI	450.00	Call			505,330.00000	50.53300	524,380,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			505,230.00000	50.52300	524,280,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			505,430.00000	50.54300	524,480,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			86,670.00000	8.66700	105,960,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			86,870.00000	8.68700	106,160,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			86,770.00000	8.67700	106,060,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			127,760.00000	12.77600	108,130,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			127,860.00000	12.78600	108,230,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			127,660.00000	12.76600	108,030,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	481
Total for GOVI										0.00	0	481
AL12 On 07/05/2015 Index Future			570.73300	570.73300	566.55600	566.55600				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 07/05/2015 Index Future			462.95900	462.95900	462.29500	462.29500				0.00	0	119
AL37 On 06/08/2015 Index Future			470.48600	470.48600	469.81700	469.81700				0.00	0	0
Total AL37 Future										0.00	0	119
Total For AL37										0.00	0	119
AL7T On 07/05/2015 Index Future			554.18900	554.18900	552.39900	552.39900				0.00	0	3
AL7T On 06/08/2015 Index Future			563.19900	563.19900	561.38800	561.38800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 07/05/2015 Index Future			506.57000	506.57000	504.52300	504.52300			415,387,400.00	82	577
ALBI On 06/08/2015 Index Future			514.80600	514.80600	512.73200	512.73200			0.00	0	10
ALBI On 05/11/2015 Index Future			523.45600	523.45600	521.34700	521.34700			0.00	0	0
Total ALBI Future									415,387,400.00	82	587
Total For ALBI									415,387,400.00	82	587
IGOV On 07/05/2015 Index Future			224.83700	224.83700	224.79900	224.79900			0.00	0	1,076
IGOV On 06/08/2015 Index Future			228.51000	228.51000	228.47500	228.47500			0.00	0	100
IGOV On 05/11/2015 Index Future			232.36800	232.36800	232.33200	232.33200			0.00	0	0
Total IGOV Future									0.00	0	1,176
Total For IGOV									0.00	0	1,176
ILBI On 07/05/2015 Index Future			608.76800	608.76800	608.69800	608.69800			0.00	0	0
ILBI On 06/08/2015 Index Future			618.73900	618.73900	618.66900	618.66900			0.00	0	159
Total ILBI Future									0.00	0	159
Total For ILBI									0.00	0	159
Total for Index									415,387,400.00	82	2,044
JIBAR f On 18/03/2015 Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.12000	93.88000	6.12000	93.88000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.17000	93.83000	6.17000	93.83000			0.00	0	5,000
JIBAR f On 15/07/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000			0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.24500	93.75500	6.24500	93.75500			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.25000	93.75000	6.25000	93.75000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.50000	93.50000	6.50000	93.50000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.81000	93.19000	6.81000	93.19000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			6.95000	93.05000	6.95000	93.05000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
Total for Derivatives :									992,501,073.41	4,888	416,999
AA02 On 28/03/2016 Spot Bond				101.17208		101.15415			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			6.70500	103.57220	6.71000	103.55244			6,168,600,000,000.00	920,000,000	460,000,000

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 AA03 SPOT									6,168,600,000,000.00	920,000,000	460,000,000
Total For AA03									6,168,600,000,000.00	920,000,000	460,000,000
AA04 On 22/03/2017 Spot Bond				101.42390		101.40297			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			7.98000	108.53276	8.00500	108.42184			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				100.98952		100.96875			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			8.54000	108.06105	8.58000	107.84350			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	105.97100	10.00000	105.94300			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				100.10585		100.08335			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.18031		100.15762			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.84500	100.60413	8.87000	100.50306			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	9.69439	100.00000	9.67011			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	103.04914	10.84000	103.01910			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	11.10536	100.00000	11.08262			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.82500	103.58514	6.83000	103.56551			0.00	0	170,000,000

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 AB06 SPOT										0.00	0	170,000,000
Total For AB06										0.00	0	170,000,000
AB08 On 03/05/2017 Spot Bond				101.12706		101.10500				0.00	0	90,000,000
Total AB08 SPOT										0.00	0	90,000,000
Total For AB08										0.00	0	90,000,000
AB09 On 03/05/2017 Spot Bond			8.22000	107.40129	8.24500	107.32727				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	107.06000	10.00000	107.03200				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			2.42000	271.75480	2.41500	271.84934			1,210,000,000,000.00		500,000,000	250,000,000
Total ABCPI3 SPOT									1,210,000,000,000.00		500,000,000	250,000,000
Total For ABCPI3									1,210,000,000,000.00		500,000,000	250,000,000
ABFN06 On 17/03/2016 Spot Bond				101.98371		101.96482				0.00	2,200,000,000	1,100,000,000
Total ABFN06 SPOT										0.00	2,200,000,000	1,100,000,000
Total For ABFN06										0.00	2,200,000,000	1,100,000,000
ABFN07 On 17/03/2018 Spot Bond				101.81855		101.79817				0.00	0	5,000,000,000
Total ABFN07 SPOT										0.00	0	5,000,000,000
Total For ABFN07										0.00	0	5,000,000,000
ABFN08 On 17/03/2020 Spot Bond				101.63917		101.61773				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.68056		101.65857				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.05200		99.03134				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.82496		100.80562				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
ABFN12 On 09/04/2019 Spot Bond				100.53155		100.51161				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03 On 12/03/2015 Spot Bond			100.00000	97.59359	100.00000	97.33333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.16000	173.09728	2.15500	173.14509				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.15309	2.76000	164.15029				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.93967	2.17000	174.93944				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	186.93052	1.82000	186.93205				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			7.56625	80.87900	7.59125	80.80813				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			7.56625	80.87900	7.59125	80.80813				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				97.79000		97.77000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.54287		101.52084				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				96.50000		96.48000				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				95.64000		95.63000				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				95.11000		95.09000				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				93.67000		93.66000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				93.10000		93.08000				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				101.13833		101.11825				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				101.00183		100.98168				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				92.76000		92.74000				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				92.08000		92.06000				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				91.82000		91.80000				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				91.55000		91.54000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.27988		101.25973				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			6.99500	109.64241	7.00000	109.61891				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				101.01119		100.98948				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				90.25000		90.24000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				89.75000		89.74000				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			2.73000	107.81568	2.76000	107.52733				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			2.51500	161.01884	2.51500	161.01712				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.38000	214.42109	2.38000	214.41958				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				95.40000		95.40000				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				88.02000		88.01000				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			8.92000	93.47549	8.96000	93.23797				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				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.61000		100.59000				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				85.56000		84.13000				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				102.31925		102.29990				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				96.24000		96.22000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				105.40500		104.20500				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	108.10451	9.63000	108.07659				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				99.83000		99.82000				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			8.94500	113.24453	8.99500	112.83046				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.24500	95.81193	8.28500	95.61077				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				103.04000		104.00000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				110.06000		112.53000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.04000	112.51121	9.09000	112.10058				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				89.98000		89.97000				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				99.83573		99.81488				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				100.63538		100.61334				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			7.72000	110.30380	7.74500	110.21172			772,000,000.00	100,000	1,640,000,000	
Total ABS10 SPOT									772,000,000.00	100,000	1,640,000,000	
Total For ABS10									772,000,000.00	100,000	1,640,000,000	
ABS11 On 09/04/2021 Spot Bond			8.25000	109.31027	8.29000	109.09076			0.00	0	500,000,000	
Total ABS11 SPOT									0.00	0	500,000,000	
Total For ABS11									0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.86500	103.00695	6.87000	102.98696			19,565,250,000,000.00	2,850,000,000	1,000,000,000	
Total ABS5 SPOT									19,565,250,000,000.00	2,850,000,000	1,000,000,000	
Total For ABS5									19,565,250,000,000.00	2,850,000,000	1,000,000,000	
ABS6 On 01/06/2020 Spot Bond			8.33500	101.48713	8.37500	101.29770			833,500,000.00	100,000	780,000,000	
Total ABS6 SPOT									833,500,000.00	100,000	780,000,000	
Total For ABS6									833,500,000.00	100,000	780,000,000	
ABS7 On 11/09/2026 Spot Bond			9.14000	97.41846	9.19000	97.04929			3,656,000,000,000.00	400,000,000	1,660,000,000	
Total ABS7 SPOT									3,656,000,000,000.00	400,000,000	1,660,000,000	
Total For ABS7									3,656,000,000,000.00	400,000,000	1,660,000,000	
ABS9 On 17/03/2016 Spot Bond			7.24500	106.40660	7.26500	106.36563			0.00	0	0	
Total ABS9 SPOT									0.00	0	0	
Total For ABS9									0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.23000	275.45770	2.22500	275.55520			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			2.04000	128.92518	2.04000	128.92544				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			2.24000	131.71549	2.27000	131.46740				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	0.00664	100.00000	0.00662				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	95.24227	100.00000	94.99743				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.15500	107.47313	11.16000	107.43835				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.30484		100.27689				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.58832	100.00000	6.57200				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.31223		100.28361				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.41683		100.37871				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	39.26944	100.00000	39.17220				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.29744		100.27017				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.40673	11.00000	68.38718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	39.26944	100.00000	39.17220				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.69282		101.66890				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				101.85350		101.82727				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				101.62118		101.59828				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				101.66959		101.64600				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				101.69089		101.66699				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				100.74066		100.71735				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				100.74066		100.71735				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				100.74476		100.72131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.74476		100.72131				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.73658		100.71339				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				94.55140		94.53274				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				101.41549		101.39376				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				101.64057		101.61739				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.68874		101.66487				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.70805		101.68389				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.66934		101.64574				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.58246		101.56011				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			8.73500	106.93805	8.77500	106.75250				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.82762		100.80463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				101.46571		101.44301				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				88.62651		88.60645				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				177.66786		176.80783				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				177.75311		176.89214				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				101.62109		101.59819				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				102.58515		102.56303				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				100.02027		99.99977				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				102.58351		102.56142				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.73341		100.71033				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				101.17613		101.15364				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	107.06000	10.00000	107.03200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.73466		102.71236				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.73321		102.71290				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.62692		101.60393				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				102.60890		102.58773				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				101.44117		101.42085				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				101.40821		101.38836				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				101.47219		101.45143				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.59226		101.56978				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				101.52444		101.50293				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				101.44699		101.42658				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				101.46832		101.44760				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.62365	10.23000	104.59483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.48946		101.46844				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				101.45668		101.43614				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				121.45256		121.45256				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			8.92000	105.02617	8.94500	104.91156				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				101.58638		101.56398				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	117.18907	1.75000	117.18347				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				101.48960		101.47028				0.00	0	1,000,000,000
Total ACL170 SPOT										0.00	0	1,000,000,000
Total For ACL170										0.00	0	1,000,000,000
ACL172 On 20/06/2015 Spot Bond				101.47007		101.44933				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.55804		101.53573				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.60630		101.58329				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				101.50977		101.48815				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				101.74809		101.72768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				102.06232		102.03920				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				103.10059		103.08023				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				101.49238		101.47103				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				102.55050		102.52881				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				101.59665		101.57378				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				101.55242		101.53050				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				101.63456		101.61147				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				101.65973		101.63628				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				101.75286		101.73375				0.00	0	1,300,000,000
Total ACL191 SPOT										0.00	0	1,300,000,000
Total For ACL191										0.00	0	1,300,000,000
ACL192 On 20/12/2015 Spot Bond				101.98895		101.96967				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.66562		101.64209				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				101.66562		101.64209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.76067		101.73541				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				101.56770		101.54525				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				101.76069		101.73579				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				103.52943		103.50655				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.76067		101.73541				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20€ On 21/11/2016 Spot Bond				96.64300		96.62389				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				101.69856		101.67455				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				101.68350		101.65937				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				128.33523		128.23142				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				129.24540		129.14069				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				101.47114		101.45009				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				101.45762		101.43676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.21581		100.19594				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				101.49432		101.47293				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				101.51470		101.49332				0.00	70,000,000	435,000,000
Total ACL213 SPOT										0.00	70,000,000	435,000,000
Total For ACL213										0.00	70,000,000	435,000,000
ACL214 On 20/09/2020 Spot Bond				101.55804		101.53573				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				101.47307		101.45199				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				101.47114		101.45009				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				101.60369		101.58103				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				99.84093		99.81849				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				100.67038		100.64734				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				100.71676		100.69438				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				100.08823		100.06626				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	101.75242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				101.92868		101.90859				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	21.66633	100.00000	21.61207				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.56268	100.00000	14.52662				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.16070		100.14058				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				100.17660						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				100.18716						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.90786		100.88695				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				100.99531		100.97235				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				101.11178		101.08609				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				100.87212		100.85176				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			7.50500	101.45112	7.53000	101.40416				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				101.11522		101.08910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.29296		101.26260				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.29000	104.97738	8.31500	104.86906				829,000,000.00	100,000	3,030,000,000
Total AIR01 SPOT										829,000,000.00	100,000	3,030,000,000
Total For AIR01										829,000,000.00	100,000	3,030,000,000
AIR02 On 30/04/2023 Spot Bond			9.04000	118.95963	9.09000	118.61920				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			6.93500	103.61275	6.95500	103.57334				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.66000	106.07782	8.70000	105.79630				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	15.41506	100.00000	15.38075				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.39000	107.45993	9.47000	106.77094				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			2.76500	165.50545	2.76500	165.50257				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				101.87132		101.84959				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				99.94676		99.92889				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.38068		101.35950				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01 SPOT										0.00	0	400,000,000
Total For APF01										0.00	0	400,000,000
APF02 On 26/09/2019 Spot Bond				101.48530		101.46246				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.49036		101.47112				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.02781		100.00000				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				101.41335		101.39370				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.52444		101.50292				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				101.84613		101.81770				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				102.10784		102.08223				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				113.64000		112.90000				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				94.06000		94.08000				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				103.96269		103.93915				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				91.72278		91.72278				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			2.63000	233.37730	2.63000	233.37409				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				107.87067		107.87067				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024: On 07/08/2015 Spot Bond				107.00356		107.00356				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025: On 20/06/2019 Spot Bond				100.12359		100.09991				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 14/08/2017 Spot Bond				104.46987		104.46987				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031: On 19/09/2017 Spot Bond				89.68451		89.68451				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				101.60188		101.57925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.45900		100.43705				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			2.64500	206.58876	2.64500	206.58582				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			100.00000	30.93667	100.00000	30.86783				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	18.99444	100.00000	18.94740				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	19.10398	100.00000	19.05668				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	18.61102	100.00000	18.56494				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR000 On 12/06/2018 Spot Bond				99.83240		99.81340				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/03/2016 Spot Bond				101.35521		101.33585				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				101.30851		101.28774				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW10 On 01/10/2018 Spot Bond			8.39000	108.38907	8.41500	108.28659				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW11 On 17/04/2015 Spot Bond				100.95742		100.93885				0.00	100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW12 SPOT									0.00	100,000,000	100,000,000
Total For BAW12									0.00	100,000,000	100,000,000
BAW13 On 17/04/2017 Spot Bond				101.58669		101.56656			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				100.89891		100.87943			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.47719		100.45820			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				100.18615		100.16628			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.82000	105.57137	8.86000	105.36509			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.23500	107.34446	7.24000	107.32061		15,917,000,000,000.00	2,200,000,000	1,544,300,000	
Total BAW2 SPOT								15,917,000,000,000.00	2,200,000,000	1,544,300,000	
Total For BAW2								15,917,000,000,000.00	2,200,000,000	1,544,300,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	57.52790	100.00000	57.38544			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.99240		103.97137			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			8.32000	107.83293	8.34500	107.75033			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.76710	103.12361	10.75988	103.09771			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			10.89585	102.11645	10.89664	102.08614			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			10.90925	102.10900	10.90900	102.07898			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				101.85289		101.82322				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.92367	102.09745	10.92220	102.06790				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.45783	102.76206	11.44149	102.76962				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.89505		101.86469				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.89505		101.86469				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				101.89512		101.86476				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.01710	101.85470	11.00988	101.82844				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			10.97763	102.22407	10.97149	102.19703				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.89585	102.11645	10.89664	102.08614				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.83387	102.42254	10.82508	102.39856				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			9.99225	102.06568	9.98195	102.04636				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				101.80237		101.77353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.78378		101.75461				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.78378		101.75461				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				100.00602		100.00602				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			9.02329	103.49966	9.03806	103.45699				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			11.09500	101.89167	11.12000	101.80997				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				101.73363		101.70529				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			11.02000	99.99046	11.04500	99.90536				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00602		100.00602				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				101.64235		101.61613				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	101.59251	9.28000	101.56662				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				101.75871		101.72995				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			10.79000	99.95856	10.81500	99.87029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.70854		101.68062				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.75035		101.72173				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.75035		101.72173				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89588		99.89588				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.68847		101.66089				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.76837		101.74009				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00602		100.00602				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.76837		101.74009				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.69182		101.66417				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.70974		101.68242				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.76846		101.74018				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				101.29660		101.27604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				101.38942		101.36735				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.76710	103.61890	13.75988	103.58456				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			14.92483	103.28079	14.91044	103.26228				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.78891	102.85073	13.77355	102.82820				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				102.29238		102.25467				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				102.29238		102.25467				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				102.29238		102.25467				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				102.37554		102.33643				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				102.00085		101.96805				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	28.12379	100.00000	28.07043				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	21.79564	100.00000	21.74166				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	19.83648	100.00000	19.78736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.24474	100.00000	12.21441				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.26591	100.00000	12.23519				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	14.80447	100.00000	14.76781				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	12.82782	100.00000	12.79606				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.80697		100.78865				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.80838		100.78883				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				101.02525		101.00696				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.08509		101.06569				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.25122	100.00000	9.22831				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.25122	100.00000	9.22831				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP90I On 05/03/2015 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BCP91I On 23/04/2015 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BCP92I On 21/05/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247				0.00	0	0
Total BCP92U SPOT										0.00	0	0
Total For BCP92U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.13000	179.92545	2.12500	179.95777				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.56000	169.15962	7.61000	168.05697				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.56000	169.41209	7.61000	168.31824				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			7.94500	104.42939	7.99500	104.00113				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			7.39000	102.34677	7.41500	102.25895				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				101.63907		101.61994				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.85844		100.83766				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.87512		100.85393				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.93068		100.90813				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.98621		100.96228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.14121		101.11347				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	36.27420	100.00000	36.18437				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.67330		100.65229				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				100.68627		100.66486				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.69060		100.66904				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				100.74247		100.71928				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				100.81155		100.78618				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	22.70319	100.00000	22.64697				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	22.70319	100.00000	22.64697				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				101.67147		101.65025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.70344		101.68179				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			7.87000	105.81937	7.89500	105.75009				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.79932		101.77643				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				101.96964		101.94452				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	16.28540	100.00000	16.24508				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	16.28540	100.00000	16.24508				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.30985		100.28379				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			10.48500	104.25013	10.52500	104.07358				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				100.67269		100.64665				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.11500	100.21987	10.11500	100.19270				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				100.54493		100.52397				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	61.95089	100.00000	61.83335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.03942		100.01856				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				100.91984		100.89958				0.00	0	170,000,000
Total BID05 SPOT										0.00	0	170,000,000
Total For BID05										0.00	0	170,000,000
BID06 On 30/06/2019 Spot Bond			8.10000	104.22297	8.12500	104.10895				0.00	0	4,400,000,000
Total BID06 SPOT										0.00	0	4,400,000,000
Total For BID06										0.00	0	4,400,000,000
BIDC43 On 15/04/2015 Spot Bond				97.93183		97.92264				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BIDC44 On 08/05/2015 Spot Bond				98.85189		98.83449				0.00	0	0
Total BIDC44 SPOT										0.00	0	0
Total For BIDC44										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.14785		100.12920				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.17039		100.14892				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				100.14411		100.12608				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				100.15113		100.13222				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				100.16388		100.14336				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				100.21663		100.18950				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				100.30765		100.26902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	97.49609	100.00000	97.23748				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.86884		100.84470				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				100.89325		100.86843				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				99.74052		99.72199				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				95.58458		95.56547				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				94.97775		94.95887				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC012 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC013 On 19/05/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC015 On 13/03/2015 Spot Bond				99.79783		99.78099				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC016 On 16/03/2015 Spot Bond				99.77641		99.75921				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC017 On 19/03/2015 Spot Bond				99.72280		99.70547				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC018 On 27/03/2015 Spot Bond				99.58094		99.56347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC018 On 08/04/2015 Spot Bond				99.37236		99.35492				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC019 On 14/04/2015 Spot Bond				99.26855		99.25114				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC021 On 16/04/2015 Spot Bond				99.23419		99.21678				0.00	0	0
Total BTC022 SPOT										0.00	0	0
Total For BTC022										0.00	0	0
BTC022 On 16/07/2015 Spot Bond				97.49898		97.48046				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC023 On 20/04/2015 Spot Bond				99.16500		99.14761				0.00	0	0
Total BTC024 SPOT										0.00	0	0
Total For BTC024										0.00	0	0
BTC024 On 22/04/2015 Spot Bond				99.12709		99.10964				0.00	0	0
Total BTC025 SPOT										0.00	0	0
Total For BTC025										0.00	0	0
BTC025 On 24/04/2015 Spot Bond				99.09174		99.07427				0.00	0	0
Total BTC026 SPOT										0.00	0	0
Total For BTC026										0.00	0	0
BTC026 On 06/05/2015 Spot Bond				98.88259		98.86513				0.00	0	0
Total BTC027 SPOT										0.00	0	0
Total For BTC027										0.00	0	0
BTC027 On 18/05/2015 Spot Bond				98.67344		98.65599				0.00	0	0
Total BTC028 SPOT										0.00	0	0
Total For BTC028										0.00	0	0
BTC028 On 21/05/2015 Spot Bond				98.62188		98.60443				0.00	0	0
Total BTC029 SPOT										0.00	0	0
Total For BTC029										0.00	0	0
BTC029 On 25/05/2015 Spot Bond				98.55433		98.53691				0.00	0	0
Total BTC031 SPOT										0.00	0	0
Total For BTC031										0.00	0	0
BTC031 On 28/05/2015 Spot Bond				98.49976	100.00000	80.75221				0.00	20,600,000,000	10,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC032 SPOT										0.00	20,600,000,000	10,300,000,000
Total For BTC032										0.00	20,600,000,000	10,300,000,000
BTC03: On 30/03/2015 Spot Bond				99.53062		99.51324				0.00	3,600,000,000	900,000,000
Total BTC033 SPOT										0.00	3,600,000,000	900,000,000
Total For BTC033										0.00	3,600,000,000	900,000,000
BUS01: On 30/09/2016 Spot Bond			100.00000	28.83388	100.00000	28.76248				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1: On 17/03/2017 Spot Bond				101.58412		101.56289				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.26150		100.23948				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.02000	112.37572	9.04500	112.30835				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				105.82047		105.79643				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			9.03000	105.00238	9.05500	104.94899				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			11.99000	98.03492	12.01500	97.93430				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.76023		97.72883				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.29000	98.68616	12.31500	98.57876				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.31211		100.29032				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.91000	103.75535	8.93500	103.68076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				96.78442		96.75292				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.29000	96.09619	12.31500	95.98259				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.07940		101.05934				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				93.22385		93.18951				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				100.30366		100.28210				0.00	0	100,000,000
Total CBL21 SPOT										0.00	0	100,000,000
Total For CBL21										0.00	0	100,000,000
CBL22 On 06/05/2020 Spot Bond			9.57000	98.43504	9.61000	98.25358				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.41000	120.32107	9.46000	119.97392				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			9.69000	114.15917	9.74000	113.80501				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.57000	122.40258	8.62000	122.00513				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				99.82169		99.79178				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.22000	105.98797	11.24500	105.93121				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				103.24910		103.22292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.41961		102.39144				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	107.06020	10.00000	107.03220				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				101.56041		101.53313				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				101.85242		101.82595				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.97235		100.94541				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				101.76034		101.71621				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.02266		100.00007				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				101.51590		101.49176				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.57463		101.54952				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				101.64217		101.61596				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.40625		100.36909				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.40214		100.36535				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.42387		100.38511				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				101.62120		101.59830				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				102.16946		102.14974				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.67585	10.11000	101.64815				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				101.19594		101.17489				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.07230	2.76000	121.07017				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				107.20244		107.20244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	120.90946	3.14000	120.90613				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	100.06593	8.25000	100.04395				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			2.94000	121.64747	2.97000	123.29812				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	120.53189	2.40000	121.97730				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.26752		102.23535				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			8.18500	103.69057	8.20500	103.63771				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				100.90736		100.88562				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				100.92471		100.90284				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			8.23500	103.77983	8.25500	103.72666				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.23500	103.77983	8.25500	103.72666				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			8.28500	102.61906	8.30500	102.56365				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				101.65993		101.63648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.82644		101.80060				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.31660		100.29545				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.15339		100.13091				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.17686	9.35000	100.15158				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.17686	9.35000	100.15158				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				101.59228		101.57340				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				101.34467		101.32585				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				101.35661		101.33830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				101.35724		101.33895				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				101.34467		101.32585				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				101.34467		101.32585				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				101.38112		101.36201				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				102.25111		102.23079				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.88994		101.86914				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				102.34641		102.32622				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				102.34641		102.32622				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.34641		102.32622				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.80364		101.78258				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.72000	107.32610	8.74500	107.21511				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.42474		101.40401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				101.88265		101.85601				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.87690		101.85530				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.86743		101.84597				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.92810		101.90662				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.16887		100.14751				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				100.14847		100.04081				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				102.09140		102.07017				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				102.97105		102.94964				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.80363		100.78405				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				101.58490		101.56505				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				101.40626		101.38697				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				101.49046		101.46912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.81272		100.79104				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				100.46799		100.44817				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				101.80520		101.78081				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				101.59869		101.57406				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				103.77751		103.75578				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	107.06000	10.00000	107.03200				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				101.38772		101.36313				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.58126		101.55690				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				101.45174		101.42706				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				101.77030		101.74526				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				101.41204		101.38746				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				101.55709		101.53268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.54927		101.52440				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				132.82710		136.60406				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				102.97670		102.95323				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				133.48789		137.05874				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				132.20578		136.00247				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				133.04467		135.41957				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				129.23404		132.76533				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				129.57084		132.76533				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				100.35627		100.33244				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			10.20000	99.38171	10.24000	99.14944				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			10.72000	101.07547	10.76000	100.83932				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				101.48113		101.45737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.78381		101.75821				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.34833		100.32503				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.78979		100.76768				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.69726		100.67306				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.97105	8.80500	102.94654				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				101.56770		101.54525				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.78174		100.75986				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				125.91469		129.29532				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.63912		101.61563				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.66807		101.64415				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.77996		101.75442				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.69872		101.67471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				102.35660		102.32315				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				80.21384		80.15614				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				101.85362		101.82739				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				101.48113		101.45737				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2015 Spot Bond				114.49615		117.83819				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				114.56950		117.88397				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.76252		100.73993				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				102.06327		102.03359				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				101.48965		101.46575				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				102.34210		102.30886				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				101.93080		101.90346				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				101.48560		101.46464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.72594		101.70120				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				100.75526		100.73287				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				100.45870		100.43676				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				101.44704		101.42384				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				100.72448		100.70322				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				100.01995		100.00022				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				102.35647		102.32301				0.00	2,500,000,000	2,000,000,000
Total CLN354 SPOT										0.00	2,500,000,000	2,000,000,000
Total For CLN354										0.00	2,500,000,000	2,000,000,000
CLN354 On 30/04/2018 Spot Bond				102.73762		102.71483				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				102.82229		102.79987				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				101.42864		101.40820				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			10.55000	104.64899	10.55000	104.61927				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.38000	111.68660	9.42000	111.40687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.57369		101.55146				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				103.04512		103.01820				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			11.52000	113.79678	11.56000	113.52818				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				100.67974		100.65238				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			11.55000	106.92386	11.59000	106.66985				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	106.58064	10.02000	106.43680				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				100.67974		100.65238				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				100.83237		100.80906				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				101.84710		101.82055				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.54945		101.52757				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				101.58237		101.56002				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				101.58251		101.56016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.54416		101.51938				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			8.87000	109.01182	8.91000	108.79601				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				104.58932		104.55816				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				101.73173		101.70690				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			10.57000	104.65322	10.57000	104.62345				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	104.97081	11.00000	104.93976				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.83626		100.81603				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				101.76067		101.73541				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				100.84295		100.82202				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			11.31000	109.47279	11.35000	109.20304				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.93033		101.90261				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				101.58226		101.55991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.90249		100.87740				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.68896		101.66509				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				101.27148		101.25064				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				101.45654		101.43599				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				101.49046		101.46912				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				91.27430		91.05010				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.57734		101.55476				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.09368	7.01000	41.08605				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				176.12473		175.48923				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			7.94500	148.45955	7.99500	148.07432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			7.56000	169.15962	7.61000	168.05697				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			7.56000	169.41209	7.61000	168.31824				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				95.57736		95.55821				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				95.53954		95.52023				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.16470		101.14171				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				101.16470		101.14171				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				101.67927		101.65554				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				101.57084		101.54866				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				101.59219		101.56971				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				101.15342		101.13021				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				101.59665		101.57378				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.78979		100.76768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				101.45376		101.43296				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.54376		101.52197				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.53407		101.51242				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.54371		101.52191				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.03747		100.08984				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				101.13364		101.10977				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			8.36500	108.10728	8.38500	108.06784				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			8.27000	104.20141	8.29500	104.10710				0.00	0	820,000,000
Total COJ04 SPOT										0.00	0	820,000,000
Total For COJ04										0.00	0	820,000,000
COJ05 On 05/06/2023 Spot Bond			9.51000	118.09671	9.55000	117.81903				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			7.44500	104.94621	7.45000	104.92136				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			9.08000	112.56946	9.12000	112.34976				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.16000	108.60165	9.20000	108.31866				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 COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.53000	101.43308	9.57000	101.18872				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.29000	103.57380	10.34000	103.19249				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.29000	96.32391	10.34000	95.95603				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				100.07899		100.05931				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.80713		100.78766				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.13864	100.00000	11.11105				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				100.12287		100.01916				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				101.47342		101.45208				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				102.42774		102.41027				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.08342		100.06256				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.21140		100.19378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL025 On 20/08/2015 Spot Bond				100.23342		100.21397				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 12/03/2020 Spot Bond			100.00000	10.61435	100.00000	10.58806				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	13.53928	100.00000	13.50575				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.84500	102.49486	10.88500	102.24910				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	14.00712	100.00000	13.97243				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	6.75371	100.00000	6.73699				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.65513	100.00000	14.61883				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				100.69453		100.67557				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			7.59500	101.24111	7.62000	101.16339				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	99.98247				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.20785		100.18892				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				100.11477		100.09512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond			100.00000	51.20000	100.00000	100.00000				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	58.36975	100.00000	58.22359				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				99.88288		99.86313				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				101.20036		101.17801				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.53386		100.51409				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.56142		100.54064				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				102.05942		102.02980				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				101.33809		101.30242				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	4,000,000,000
Total DOL006 SPOT										0.00	0	4,000,000,000
Total For DOL006										0.00	0	4,000,000,000
DOL007 On 20/06/2019 Spot Bond				101.78959		101.76392				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				101.74421		101.71379				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.07000	106.50478	8.11000	106.28166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.03500	112.81290	7.05500	112.76550			0.00	0	11,000,000,000
Total DV21 SPOT									0.00	0	11,000,000,000
Total For DV21									0.00	0	11,000,000,000
DV22 On 07/02/2020 Spot Bond			7.92500	106.74473	7.96500	106.55506		2,377,500,000.00		300,000	1,940,000,000
Total DV22 SPOT								2,377,500,000.00		300,000	1,940,000,000
Total For DV22								2,377,500,000.00		300,000	1,940,000,000
DV23 On 27/02/2023 Spot Bond			8.71000	107.42383	8.75000	107.16132		59,662,629,000.00		6,849,900	16,148,729,500
Total DV23 SPOT								59,662,629,000.00		6,849,900	16,148,729,500
Total For DV23								59,662,629,000.00		6,849,900	16,148,729,500
DV24 On 18/02/2024 Spot Bond			8.79000	105.84454	8.83000	105.56634		0.00		0	500,000,000
Total DV24 SPOT								0.00		0	500,000,000
Total For DV24								0.00		0	500,000,000
DV29 On 18/02/2029 Spot Bond			8.94000	109.50501	9.02000	108.80940		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC005 On 23/06/2015 Spot Bond				101.27818		101.25966		0.00		0	0
Total DVC005 SPOT								0.00		0	0
Total For DVC005								0.00		0	0
DVC006 On 29/06/2015 Spot Bond				101.18953		101.17133		0.00		0	0
Total DVC006 SPOT								0.00		0	0
Total For DVC006								0.00		0	0
DVC007 On 15/09/2015 Spot Bond				101.45612		101.43713		0.00		0	0
Total DVC007 SPOT								0.00		0	0
Total For DVC007								0.00		0	0
DVC008 On 20/11/2015 Spot Bond				100.20697		100.18812		0.00		0	0
Total DVC008 SPOT								0.00		0	0
Total For DVC008								0.00		0	0
DVC009 On 11/06/2015 Spot Bond				99.83384		99.81541		0.00		0	0
Total DVC009 SPOT								0.00		0	0
Total For DVC009								0.00		0	0
DVC010 On 15/09/2015 Spot Bond				99.83138		99.81268		0.00		0	0
Total DVC010 SPOT								0.00		0	0
Total For DVC010								0.00		0	0
DVF16 On 19/11/2016 Spot Bond				100.34179		100.32266		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.42320		101.40432				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				100.71283		100.69274				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			7.43500	127.74607	7.47500	127.51602			5,375,058,900,000.00	722,940,000	2,452,300,000	
Total E170 SPOT									5,375,058,900,000.00	722,940,000	2,452,300,000	
Total For E170									5,375,058,900,000.00	722,940,000	2,452,300,000	
EDC01 On 04/04/2016 Spot Bond				94.58469		94.53400			0.00	0	0	
Total EDC01 SPOT									0.00	0	0	
Total For EDC01									0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC02 SPOT									0.00	0	0	
Total For EFC02									0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC03 SPOT									0.00	0	0	
Total For EFC03									0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC04 SPOT									0.00	0	0	
Total For EFC04									0.00	0	0	
EL037 On 31/01/2037 Spot Bond			2.35000	98.65266	2.35000	98.65202			0.00	0	1,000,000,000	
Total EL037 SPOT									0.00	0	1,000,000,000	
Total For EL037									0.00	0	1,000,000,000	
EL15 On 29/06/2015 Spot Bond			1.20000	134.87273	1.20000	134.87614			0.00	0	300,000,000	
Total EL15 SPOT									0.00	0	300,000,000	
Total For EL15									0.00	0	300,000,000	
EL28 On 02/05/2028 Spot Bond			2.21500	122.22951	2.21500	122.22916			0.00	0	8,140,000,000	
Total EL28 SPOT									0.00	0	8,140,000,000	
Total For EL28									0.00	0	8,140,000,000	
EL29 On 19/11/2029 Spot Bond			2.16500	110.37966	2.16500	110.37950			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			2.17500	110.08085	2.17500	110.08064			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.21000	102.57152	2.21000	102.57127			0.00	0	1,000,000,000
Total EL31 SPOT									0.00	0	1,000,000,000
Total For EL31									0.00	0	1,000,000,000
EL36 On 31/01/2036 Spot Bond			2.33000	99.04001	2.33000	99.03941			0.00	0	1,000,000,000
Total EL36 SPOT									0.00	0	1,000,000,000
Total For EL36									0.00	0	1,000,000,000
EMM01 On 28/07/2020 Spot Bond			8.97000	107.66961	9.01000	107.46808			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.82000	108.50027	8.86000	108.28070			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.34000	107.58861	9.39000	107.24967			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.57500	100.79732	9.65500	100.41870			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			9.71500	108.38682	9.79500	107.97423			0.00	0	4,333,332,900
Total EMM05 SPOT									0.00	0	4,333,332,900
Total For EMM05									0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.28254		100.26180			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				96.38083		96.36124			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				99.82822		99.80878			0.00	300,000,000	100,000,000
Total EPF003 SPOT									0.00	300,000,000	100,000,000
Total For EPF003									0.00	300,000,000	100,000,000
EPF004 On 06/11/2017 Spot Bond				100.53664		100.51516			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				100.51632		100.49566			0.00	3,000,000,000	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
Total EPF005 SPOT										0.00	3,000,000,000	1,000,000,000
Total For EPF005										0.00	3,000,000,000	1,000,000,000
EPFC1:On 05/11/2015 Spot Bond				100.48945		100.46988				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1:On 19/05/2015 Spot Bond				102.34041		102.32295				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EPFC1:On 27/05/2015 Spot Bond				100.14356		100.12562				0.00	0	0
Total EPFC14 SPOT										0.00	0	0
Total For EPFC14										0.00	0	0
EPFC1:On 24/08/2015 Spot Bond				100.15665		100.13707				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1:On 23/02/2016 Spot Bond				100.15886		100.13842				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQ209:On 11/06/2015 Spot Bond			100.00000	99.32374	100.00000	98.96774				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.01500	102.73942	11.02000	102.70787				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				103.04678		103.02014				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.76040		99.73473				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				99.98806		99.96331				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			9.37000	101.54492	9.39500	101.45412				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				101.27906		101.25691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				96.94531		96.91848				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				100.30664		100.28451				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				100.32545		100.30197				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				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				100.27581		100.25606				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				100.28697		100.26641				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				100.27358		100.25398				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				100.28288		100.26262				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				100.28041		100.26016				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				100.27663		100.25665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.80000	100.50465	6.80000	100.48654			0.00	0	13,200,000,000
Total ES15 SPOT									0.00	0	13,200,000,000
Total For ES15									0.00	0	13,200,000,000
ES18 On 20/04/2018 Spot Bond			7.36000	108.59090	7.38500	108.49824			53,578,592,000.00	7,279,700	15,204,432,800
Total ES18 SPOT									53,578,592,000.00	7,279,700	15,204,432,800
Total For ES18									53,578,592,000.00	7,279,700	15,204,432,800
ES23 On 25/01/2023 Spot Bond			8.02000	112.42724	8.06000	112.15564			80,528,467,922,000.00	10,040,956,100	60,830,076,200
Total ES23 SPOT									80,528,467,922,000.00	10,040,956,100	60,830,076,200
Total For ES23									80,528,467,922,000.00	10,040,956,100	60,830,076,200
ES26 On 02/04/2026 Spot Bond			8.32000	99.90687	8.37000	99.53577			109,695,872,000.00	13,184,600	9,221,393,300
Total ES26 SPOT									109,695,872,000.00	13,184,600	9,221,393,300
Total For ES26									109,695,872,000.00	13,184,600	9,221,393,300
ES33 On 15/09/2033 Spot Bond			9.00500	90.04991	9.07500	89.46922			230,686,301,596,500.00	25,617,579,300	111,267,732,900
Total ES33 SPOT									230,686,301,596,500.00	25,617,579,300	111,267,732,900
Total For ES33									230,686,301,596,500.00	25,617,579,300	111,267,732,900
ES42 On 25/04/2042 Spot Bond			9.00000	97.94663	9.07000	97.25031			18,000,000,000,000.00	2,000,000,000	17,200,000,000
Total ES42 SPOT									18,000,000,000,000.00	2,000,000,000	17,200,000,000
Total For ES42									18,000,000,000,000.00	2,000,000,000	17,200,000,000
EXX01 On 19/05/2017 Spot Bond				100.15802		100.13616			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				100.26638		100.24396			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.14794		100.12627			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.90832		100.88745			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				101.36322		101.34232			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				100.17275		100.15100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				103.34151		103.32219				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				102.82880		102.80942				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.15716		100.13736				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.01777		99.99995				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.05735	100.00000	11.02965				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	10.76179	100.00000	10.73485				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				101.62875		101.60808				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				100.41149		100.38777				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				101.82046		101.79729				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4H On 15/09/2023 Spot Bond				101.94823		101.92340				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.89000	100.42392	8.91500	100.32127				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				101.54878		101.53080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.54871		101.53073			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				100.80542		100.78305			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				105.02947		105.00836			0.00	0	400,000,000
Total FRB11 SPOT									0.00	0	400,000,000
Total For FRB11									0.00	0	400,000,000
FRB12 On 02/06/2024 Spot Bond				100.02093		99.99967			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.02129		99.99965			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			9.57000	104.45894	9.61000	104.24487			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.67000	109.60854	9.69500	109.49849			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.77523		101.74987			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			2.24000	131.71549	2.27000	131.46740			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			2.26000	274.86902	2.25500	274.96603		452,000,000,000.00		200,000,000	180,000,000
Total FRBI23 SPOT								452,000,000,000.00		200,000,000	180,000,000
Total For FRBI23								452,000,000,000.00		200,000,000	180,000,000
FRBI25 On 31/01/2025 Spot Bond			2.44500	110.57989	2.47500	110.28411			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			2.49500	161.37105	2.49500	161.36940		499,000,000,000.00		200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI28 SPOT									499,000,000,000.00	200,000,000	100,000,000
Total For FRBI28									499,000,000,000.00	200,000,000	100,000,000
FRBI33 On 07/12/2033 Spot Bond			2.27000	217.77867	2.27000	217.77779			454,000,000,000.00	200,000,000	100,000,000
Total FRBI33 SPOT									454,000,000,000.00	200,000,000	100,000,000
Total For FRBI33									454,000,000,000.00	200,000,000	100,000,000
FRBN0 On 15/09/2015 Spot Bond			7.26500	109.49889	7.27000	109.47464			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			7.70900	64.66087	7.70900	64.64510			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			9.43300	40.98491	9.43400	40.97396			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			9.67000	39.64955	9.67000	39.63862			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	101.78246	100.00000	101.52148			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	99.97168			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				101.87298		101.84647			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.62125		101.59835			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.78005		101.75487			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 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
FRC116 On 20/06/2017 Spot Bond				101.76067		101.73541				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				101.67771		101.65366				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.95904		101.93166				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				101.73173		101.70690				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
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				101.84167		101.81523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.27118		102.23845				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				102.20382		102.17208				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	19.67403	100.09221	19.62527				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.57156		101.54905				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				110.12209		110.12209				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.08568		102.05612				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				103.40642		103.40642				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.74123		101.71661				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.76062		101.73572				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				101.60764		101.58493				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				101.64490		101.62133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				102.15570		102.12467				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				101.61596		101.59280				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	63.16857	13.22500	63.14575				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				101.52329		101.50148				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				101.52521		101.50339				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				102.24077		102.20898				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				101.59472		101.57188				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.67500	99.19014	3.70500	98.92502				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				101.66421		101.64035				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				101.66421		101.64035				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.18119		100.15851				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				101.48113		101.45737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				99.69463		99.67123				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.56770		101.54525				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.53101		101.50909				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.64665		100.62062				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.79346		101.76772				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.44337		100.42216				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.64002		100.61427				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.89093		100.86597				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				102.05942		102.02980				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				101.62946		101.60612				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				102.07414		102.04474				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				101.51363		101.49197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				101.64490		101.62133				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				101.64490		101.62133				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				101.55430		101.53461				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				101.26350		101.24278				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				101.33214		101.31026				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				101.37442		101.35524				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	107.06000	10.00000	107.03200				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				101.09066		101.07078				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				101.73751		101.71259				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				101.07500		101.05503				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				101.35649		101.33729				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				101.01252		100.99261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.01524		100.99527				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.96664		100.94441				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.87915		100.85896				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.96664		100.94441				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.87564		100.85554				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.57369		100.55072				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	100.60970	8.75000	100.58523				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				105.60327		105.57925				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.84970	100.00000	10.82284				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.90525	100.00000	9.88072				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				96.43730		101.51751				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.72709	100.00000	1.72281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.18785		100.16433			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	22.08445	100.00000	22.02976			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.49115		100.46886			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	8.64489	100.00000	8.62349			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	16.52985	100.00000	16.48845			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.49111		100.46883			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	16.50073	100.00000	16.45940			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.48993		100.46769			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.46555		100.44443			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.60506		100.58266			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.56849		100.54744			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.05000	125.21413	3.08000	124.97715			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.43374		100.41299			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.42807		100.40759			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.42807		100.40759			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.24543		100.22287			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22: On 18/06/2015 Spot Bond				101.39949		101.38051			0.00	0	0
Total FRC226 SPOT									0.00	0	0
Total For FRC226									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.74700		101.72230			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.73736		101.71279			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				101.92307		101.90050			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				100.77980		100.75691			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			3.58000	121.15786	3.61000	120.92785			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				101.76833		101.74332			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				101.78575		101.76049			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.63000	120.78299	3.66000	120.55361			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			3.61000	120.93277	3.64000	120.70315			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			3.36000	125.81073	3.36000	125.80645			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			3.43000	134.92634	3.43000	134.92160			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.87353		100.84786			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				101.54370		101.52191			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				101.75675		101.73191			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				102.04317		102.01423			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				101.96965		101.94176			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				101.68928		101.66507			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				101.68736		101.66317			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				101.86277		101.86277			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				101.50100		101.48200				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	12.27810	100.00000	12.24769				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	32.92734	100.00000	32.84757				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	91.43791	100.00000	91.13614				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	23.17978	100.00000	23.12238				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12: On 20/03/2018 Spot Bond			100.00000	6.58832	100.00000	6.57200				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13: On 31/12/2019 Spot Bond			100.00000	12.09267	100.00000	12.06272				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.50000	153.75855	5.50000	153.74434				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				101.22225		101.20564				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.71181		101.69267				0.00	0	100,000,000
Total FRJ16 SPOT										0.00	0	100,000,000
Total For FRJ16										0.00	0	100,000,000
FRJ17 On 04/04/2017 Spot Bond				101.91311		101.89363				0.00	0	3,000,000,000
Total FRJ17 SPOT										0.00	0	3,000,000,000
Total For FRJ17										0.00	0	3,000,000,000
FRJ18 On 21/02/2018 Spot Bond				101.17130		101.15108				0.00	0	500,000,000
Total FRJ18 SPOT										0.00	0	500,000,000
Total For FRJ18										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.73149		100.71136			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				99.83694		99.81651			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				100.51317		100.49288			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.08800	103.61812	2.08800	103.61818			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.45000	134.34502	2.45000	134.34378			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.82823		100.80819			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.11635	10.38000	101.08757			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.11635	10.38000	101.08757			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				108.68000		108.68000			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				100.79532		100.77027			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			2.59000	108.36304	2.59000	108.36162			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			2.58000	208.47700	2.58000	208.47441			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			2.56000	108.93651	2.56000	108.93516			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.99980		100.98260			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.61000	207.60289	2.61000	207.60013			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				100.86390		100.83750			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			2.53000	109.74725	2.56000	109.45372			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			2.65000	107.22697	2.65000	107.22540			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				101.15753		101.13933			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				47.68700		47.14200			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.46202		100.44355			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.75500	105.27313	2.75500	105.27128			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.73000	204.15109	2.73000	204.14772			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.78000	202.73369	2.78000	202.73007			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.46000	96.68091	2.49000	96.42233			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.81000	201.88906	2.81000	201.88528		22,480,000,000,000.00	8,000,000,000	8,000,000,000	
Total FRS123 SPOT								22,480,000,000,000.00	8,000,000,000	8,000,000,000	
Total For FRS123								22,480,000,000,000.00	8,000,000,000	8,000,000,000	
FRS124 On 31/01/2038 Spot Bond			3.03000	100.35604	3.03000	100.35352		0.00	0	0	
Total FRS124 SPOT								0.00	0	0	
Total For FRS124								0.00	0	0	
FRS125 On 11/05/2015 Spot Bond				100.37123		100.35267		0.00	0	0	
Total FRS125 SPOT								0.00	0	0	
Total For FRS125								0.00	0	0	
FRS36 On 07/12/2023 Spot Bond			2.38000	272.52937	2.37500	272.62452		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			2.27000	274.67314	2.26500	274.76999		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			2.99000	260.99980	2.98500	261.08578		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			2.71000	127.89761	2.74000	127.65603		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				100.75486		100.73333		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			2.24000	127.68807	2.27000	127.44757		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS56 On 19/07/2016 Spot Bond				100.97547		100.95297		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				101.20470		101.18311		0.00	0	0	
Total FRS59 SPOT								0.00	0	0	
Total For FRS59								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				100.59036		100.56852			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.43000	108.34794	2.43000	108.34700			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	20.72827	104.97509	20.67582			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	30.40773	101.07593	30.33171			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	22.46362	100.44759	22.40777			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	28.65706	100.76967	28.58562			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.10000	118.15876	2.10000	118.15884			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			2.39000	111.12242	2.42000	110.82518			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond			98.74370			98.74261			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			2.42000	110.82611	2.45000	110.52969			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS88 On 28/05/2020 Spot Bond				100.08817		100.06622			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			2.47000	343.09134	2.46500	343.21011			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				100.46981		100.44846			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				100.07970		100.05989			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
FRX15 On 14/03/2015 Spot Bond			5.97500	104.18739	5.98000	104.17020		21,510,000,000,000.00	3,600,000,000	1,900,000,000	
Total FRX15 SPOT								21,510,000,000,000.00	3,600,000,000	1,900,000,000	
Total For FRX15								21,510,000,000,000.00	3,600,000,000	1,900,000,000	
FRX16 On 15/09/2016 Spot Bond			7.30500	104.72138	7.26500	104.75819		0.00	0	300,000,000	
Total FRX16 SPOT								0.00	0	300,000,000	
Total For FRX16								0.00	0	300,000,000	
FRX17 On 15/09/2017 Spot Bond			7.70000	105.77301	7.66500	105.83116		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			7.86000	111.19189	7.81500	111.29631		0.00	0	0	
Total FRX18 SPOT								0.00	0	0	
Total For FRX18								0.00	0	0	
FRX19 On 15/11/2019 Spot Bond			8.29500	105.36232	8.31500	105.26077		7,881,079,500,000.00	950,100,000	1,980,000,000	
Total FRX19 SPOT								7,881,079,500,000.00	950,100,000	1,980,000,000	
Total For FRX19								7,881,079,500,000.00	950,100,000	1,980,000,000	
FRX20 On 01/10/2020 Spot Bond			8.49000	104.80241	8.51000	104.69040		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.02000	92.93839	9.06000	92.70233		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.08000	113.09093	9.13000	112.72174			3,632,000,000,000.00	400,000,000	200,000,000
Total FRX24 SPOT									3,632,000,000,000.00	400,000,000	200,000,000
Total For FRX24									3,632,000,000,000.00	400,000,000	200,000,000
FRX26 On 01/10/2026 Spot Bond			9.44000	104.39555	9.49000	104.02116			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.89000	97.15693	9.97000	96.51291			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			9.58000	87.55249	9.65000	86.93996			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				101.37905		101.35961			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				101.39843		101.37871			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				101.44684		101.42643			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				101.52433		101.50282			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				101.58244		101.56010			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				101.83415		101.80820			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.20636		100.18736			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.21516		100.19535			0.00	0	1,500,000,000
Total FS2A3 SPOT									0.00	0	1,500,000,000
Total For FS2A3									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.05688		100.03675				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				100.22316		100.20262				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				100.23203		100.21068				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				100.23942		100.21740				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				100.27189		100.24691				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	52.63172	100.00000	52.49993				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	8.83014	100.00000	8.80803				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.48145	100.00000	1.47774				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	0.24855	100.00000	0.24792				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3D11 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
GBL01 On 15/10/2015 Spot Bond				101.19667		101.17570				0.00	5,000,000,000	4,500,000,000
Total GBL01 SPOT										0.00	5,000,000,000	4,500,000,000
Total For GBL01										0.00	5,000,000,000	4,500,000,000
GFC03 On 10/04/2015 Spot Bond				101.16767		101.14822				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.77000	105.05790	8.79500	104.98546				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										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
GPT32 On 11/05/2015 Spot Bond				100.46159		100.44384				0.00	0	0
Total GPT32 SPOT										0.00	0	0
Total For GPT32										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.08541	100.00000	10.91835				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	17.15828	100.00000	18.94660				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	10.78639	100.00000	10.10914				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.71685		100.69679				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0

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				100.74480		100.72396			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				100.77947		100.75765			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				100.82757		100.80439			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				100.94053		100.92108			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.98708		100.96636			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				102.49621		102.47706			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				99.84329		99.82338			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				100.17694		100.15466			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				101.43528		101.41414			0.00	0	500,000,000
Total GRT08 SPOT									0.00	0	500,000,000
Total For GRT08									0.00	0	500,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				101.20187		101.18296			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0

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				103.00861		102.98853			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				100.91747		100.89197			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	9.14121	100.00000	9.11832			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.05337		101.03406			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				99.80338		101.60759			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				100.60606		100.58514			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				100.61310		100.59193			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.69677		100.67935			0.00	0	0
Total HILC18 SPOT									0.00	0	0
Total For HILC18									0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.46159		100.44384			0.00	0	0
Total HILC19 SPOT									0.00	0	0
Total For HILC19									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.92534		100.90401				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.12160	100.34109	7.14125	100.29526				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.96615		100.94387				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.12253	104.41639	8.14213	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				101.01859		100.99508				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.57313	104.41639	8.59271	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				101.08264		101.05763				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.94565		100.92391			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				101.10831		101.08499			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.14642		101.12228			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				100.49204		100.46974			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	107.06000	10.00000	107.03200			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			8.70000	102.47905	8.72500	102.41007			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				100.26895		100.24423			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				100.25276		100.22952			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			7.65500	109.96772	7.69500	109.76056		765,500,000.00		100,000	1,280,100,000
Total HWAY20 SPOT								765,500,000.00		100,000	1,280,100,000
Total For HWAY20								765,500,000.00		100,000	1,280,100,000
HWAY2 On 07/12/2023 Spot Bond			2.10000	278.02616	2.09500	278.12574		0.00		0	1,800,000,000
Total HWAY23 SPOT								0.00		0	1,800,000,000
Total For HWAY23								0.00		0	1,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.10000	284.06218	2.09500	284.17348			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			8.95000	103.51733	9.02000	102.84265			0.00	0	3,743,600,000
Total HWAY34 SPOT									0.00	0	3,743,600,000
Total For HWAY34									0.00	0	3,743,600,000
HWAY3 On 31/07/2035 Spot Bond			8.95000	103.56868	9.02000	102.88148			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	24.51698	100.00000	24.45627			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	61.72483	100.00000	61.57197			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	29.49722	100.00000	29.42418			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	21.55795	100.00000	21.50397			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	95.58320	100.00000	95.33748			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			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			1.78000	117.34347	1.81000	117.02954		10,925,389,376,000.00	6,137,859,200	60,964,348,200	
Total I2025 SPOT								10,925,389,376,000.00	6,137,859,200	60,964,348,200	
Total For I2025								10,925,389,376,000.00	6,137,859,200	60,964,348,200	
I2038 On 31/01/2038 Spot Bond			1.83000	124.07664	1.83000	124.07759		5,215,616,388,000.00	2,850,063,600	97,279,872,700	
Total I2038 SPOT								5,215,616,388,000.00	2,850,063,600	97,279,872,700	
Total For I2038								5,215,616,388,000.00	2,850,063,600	97,279,872,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Spot Bond			1.87000	125.42069	1.87000	125.42157			3,889,550,258,000.00	2,079,973,400	47,976,467,600
Total I2046 SPOT									3,889,550,258,000.00	2,079,973,400	47,976,467,600
Total For I2046									3,889,550,258,000.00	2,079,973,400	47,976,467,600
I2050 On 31/12/2050 Spot Bond			1.90000	133.07826	1.90000	133.07903			240,057,780,000.00	126,346,200	33,728,807,800
Total I2050 SPOT									240,057,780,000.00	126,346,200	33,728,807,800
Total For I2050									240,057,780,000.00	126,346,200	33,728,807,800
IBC01 On 16/03/2015 Spot Bond				98.60000		98.60000			0.00	800,000	400,000
Total IBC01 SPOT									0.00	800,000	400,000
Total For IBC01									0.00	800,000	400,000
IBL11 On 12/03/2015 Spot Bond			7.15500	99.82388	7.16000	99.80422			57,136,968,000,000.00	7,985,600,000	3,992,800,000
Total IBL11 SPOT									57,136,968,000,000.00	7,985,600,000	3,992,800,000
Total For IBL11									57,136,968,000,000.00	7,985,600,000	3,992,800,000
IBL13 On 12/03/2015 Spot Bond				99.84048		99.82237			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				101.71724		101.69861			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			7.78500	106.11527	7.80500	106.07309			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.57000	111.10862	7.59500	111.01647			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			7.60500	101.19708	7.62500	101.14876			47,151,000,000,000.00	6,200,000,000	3,100,000,000
Total IBL28 SPOT									47,151,000,000,000.00	6,200,000,000	3,100,000,000
Total For IBL28									47,151,000,000,000.00	6,200,000,000	3,100,000,000
IBL33 On 03/11/2016 Spot Bond				100.58169		100.56091			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.20000	128.54247	2.20000	128.54216			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			2.31000	131.13875	2.34000	130.89164			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL37 On 02/04/2015 Spot Bond				101.24899		101.23064				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.63809		101.61802				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.69000	106.54971	7.71500	106.45889				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				101.70499		101.68649				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				102.51494		102.49536				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				100.39555		100.37583				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	107.06000	10.00000	107.03200				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			8.22000	100.85708	8.24500	100.75480				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			8.59500	95.66487	8.63500	95.49126			859,500,000.00	100,000	2,470,000,000	
Total IBL46 SPOT									859,500,000.00	100,000	2,470,000,000	
Total For IBL46									859,500,000.00	100,000	2,470,000,000	
IBL48 On 19/03/2016 Spot Bond				101.44468		101.42517				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			7.77000	101.88097	7.79500	101.79269				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			8.64500	102.65242	8.68500	102.45621				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL52 On 31/07/2016 Spot Bond				100.46826		100.44857			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.58412		100.56408			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			7.90000	99.75693	7.90000	99.73559			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			8.00000	101.00633	8.02500	100.91083			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				100.64289		100.62081			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				100.34964		100.33012			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			7.34000	102.52522	7.36500	102.45946			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			7.96000	104.52651	7.98500	104.41827			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			9.01000	107.93382	9.05000	107.65347			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.23736		101.21776			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				100.70434		100.68490			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				100.65411		100.63433			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				100.66760		100.64742			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				100.68095		100.66036			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00769	100.00000	0.00767			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.85494		100.83577			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				100.81050		100.79039			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			8.22000	103.54045	8.26000	103.33939			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				100.14027		100.11968			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				100.14489		100.12363			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			9.29000	104.22646	9.34000	103.88164			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.84430	5.00000	101.83043			0.00	0	0
Total IDCP01 SPOT									0.00	0	0
Total For IDCP01									0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.84430	5.00000	101.83043			0.00	0	0
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.42381	5.00000	100.41011			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.84848	5.00000	101.83466			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	101.87732	4.00000	101.86617			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	101.50180	4.00000	101.49076			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	45.78279	100.00000	45.66942			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	45.60246	100.00000	45.48954			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	45.60246	100.00000	45.48954			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	108.58162	9.20000	108.55480			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				100.33144		100.30755			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	8.87380	100.00000	8.85183			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.87665		100.85908			0.00	0	0
Total IM1004 SPOT									0.00	0	0
Total For IM1004									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.53500	104.15773	8.55500	104.13271			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.33347		100.30574			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN191U On 16/05/2017 Spot Bond			100.00000	13.93616	100.00000	13.90126				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	91.43791	100.00000	91.13614				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	14.71129	100.00000	14.67486				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	15.87219	100.00000	15.83245				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	1.30014	100.00000	1.29765				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	9.71490	100.00000	9.69084				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	8.79350	100.00000	8.77148				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN285U On 12/03/2015 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
Total IN285U SPOT										0.00	0	0
Total For IN285U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.68492	100.00000	10.65845				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	31.33788	100.00000	31.26027				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	74.03651	100.00000	73.88664				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	69.12879	100.00000	68.99811				0.00	0	0
Total IN294U SPOT										0.00	0	0
Total For IN294U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN295U On 19/08/2015 Spot Bond			100.00000	68.35206	100.00000	68.22430				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.30000	99.79330	6.30000	99.77612				0.00	0	0
Total INA511 SPOT										0.00	0	0
Total For INA511										0.00	0	0
INA515 On 07/04/2015 Spot Bond			6.40000	99.30352	6.40000	99.28623				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.40000	99.18263	6.40000	99.16538				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA516										0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.40000	99.06203	6.40000	99.04483				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	98.80353	6.50000	98.78615				0.00	0	0
Total INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
INA520 On 12/05/2015 Spot Bond			6.50000	98.68199	6.50000	98.66465				0.00	0	0
Total INA520 SPOT										0.00	0	0
Total For INA520										0.00	0	0
INA522 On 26/05/2015 Spot Bond			6.50000	98.43980	6.50000	98.42254				0.00	0	0
Total INA522 SPOT										0.00	0	0
Total For INA522										0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.50000	98.30194	6.50000	98.28473				0.00	0	0
Total INA523 SPOT										0.00	0	0
Total For INA523										0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.60020		101.57468				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.76710	102.77234	10.75988	102.74653				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116 On 31/03/2016 Spot Bond			10.76710	101.99475	10.75988	101.96913			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				101.69743		101.67319			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				101.66491		101.64113			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.68906	6.50000	102.67101			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				101.71244		101.68788			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.41681		93.42424			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				101.58369		101.56302			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				100.96772		100.94831			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	107.06000	10.00000	107.03200			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				101.64369		101.62014			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				101.79497		101.77430			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.92000		100.90190			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING270 On 18/03/2015 Spot Bond				103.13808		103.11918			0.00	0	0
Total ING270 SPOT									0.00	0	0
Total For ING270									0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ING273 SPOT									0.00	0	0
Total For ING273									0.00	0	0
ING274 On 28/05/2015 Spot Bond				98.52589		98.50900			0.00	0	0
Total ING274 SPOT									0.00	0	0
Total For ING274									0.00	0	0
ING292 On 15/07/2015 Spot Bond				100.86210		100.84373			0.00	0	0
Total ING292 SPOT									0.00	0	0
Total For ING292									0.00	0	0
INGR04 On 08/05/2015 Spot Bond				105.77521		105.75589			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.54027		100.51168			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0
Total IP273U SPOT									0.00	0	0
Total For IP273U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				101.06646		101.04698			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			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				101.04176		101.02078			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				101.05506		101.03381			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.29500	104.35366	8.31500	104.29201			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF07 On 01/07/2017 Spot Bond				101.24704		101.22661				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				101.27649		101.25557				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				101.29615		101.27490				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				100.97413		100.95368				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.02271		101.00123				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.83763		100.81981				0.00	0	0
Total IPFC05 SPOT										0.00	0	0
Total For IPFC05										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.97000	104.51544	9.01000	104.30049				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				101.89205		101.87220				0.00	0	5,000,000,000
Total IPL5 SPOT										0.00	0	5,000,000,000
Total For IPL5										0.00	0	5,000,000,000
IPL6 On 28/09/2017 Spot Bond			8.26000	107.65760	8.28500	107.57540			826,000,000.00		100,000	1,590,000,000
Total IPL6 SPOT									826,000,000.00		100,000	1,590,000,000
Total For IPL6									826,000,000.00		100,000	1,590,000,000
IPL7 On 05/04/2018 Spot Bond				101.20150		101.18072				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.08981		101.06834				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.52246		100.50102				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV013 On 22/06/2015 Spot Bond				101.72690		101.70223				0.00	0	0
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.33500	102.67007	8.34000	102.64567				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2022 Spot Bond				103.18757		103.16502				0.00	0	2,490,000,000
Total IV015 SPOT										0.00	0	2,490,000,000
Total For IV015										0.00	0	2,490,000,000
IV016 On 06/12/2021 Spot Bond				99.93135		99.90847				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.44000	125.96441	3.47000	125.89017				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.67500	147.76898	3.67500	147.76275				0.00	0	61,000,000
Total IV019 SPOT										0.00	0	61,000,000
Total For IV019										0.00	0	61,000,000
IV022 On 02/04/2022 Spot Bond				101.42651		101.40304				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				101.19178		101.16819				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				101.06362		101.03960				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				99.79909		99.77643				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				101.51157		101.48830				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			3.78000	98.28061	3.81000	98.01794				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.78000	104.95895	3.81000	104.80940			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				99.81202		99.78824			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				100.37541		100.35036			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.84000	114.99428	9.86500	114.89281			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.94850		100.92154			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			3.77500	140.53346	3.77500	140.52718			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV519U On 07/05/2015 Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0
Total IV519U SPOT									0.00	0	0
Total For IV519U									0.00	0	0
IV520U On 14/05/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
Total IV520U SPOT									0.00	0	0
Total For IV520U									0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.30000	99.91377	6.30000	99.93101			0.00	0	0
Total IVA509 SPOT									0.00	0	0
Total For IVA509									0.00	0	0
IVA510 On 05/03/2015 Spot Bond			6.30000	99.87932	6.30000	99.86211			0.00	0	0
Total IVA510 SPOT									0.00	0	0
Total For IVA510									0.00	0	0
IVA511 On 12/03/2015 Spot Bond			6.30000	99.75894	6.30000	99.74176			0.00	0	0
Total IVA511 SPOT									0.00	0	0
Total For IVA511									0.00	0	0
IVA515 On 09/04/2015 Spot Bond			6.40000	99.26895	6.40000	99.25167			0.00	0	0
Total IVA515 SPOT									0.00	0	0
Total For IVA515									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA516 On 16/04/2015 Spot Bond			6.40000	99.14814	6.40000	99.13091			0.00	0	0
Total IVA516 SPOT									0.00	0	0
Total For IVA516									0.00	0	0
IVA517 On 23/04/2015 Spot Bond			6.40000	99.02763	6.40000	99.01044			0.00	0	0
Total IVA517 SPOT									0.00	0	0
Total For IVA517									0.00	0	0
IVA519 On 07/05/2015 Spot Bond			6.50000	98.76877	6.50000	98.75140			0.00	0	0
Total IVA519 SPOT									0.00	0	0
Total For IVA519									0.00	0	0
IVA521 On 21/05/2015 Spot Bond			6.50000	98.52616	6.50000	98.50887			0.00	0	0
Total IVA521 SPOT									0.00	0	0
Total For IVA521									0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.50000	98.40530	6.50000	98.38805		13,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total IVA522 SPOT								13,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For IVA522								13,000,000,000,000.00	2,000,000,000	2,000,000,000	
IVA523 On 04/06/2015 Spot Bond			6.50000	98.28473	100.00000			195,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVA523 SPOT								195,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVA523								195,000,000,000,000.00	30,000,000,000	30,000,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.07866		101.05963			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.94467		100.92540			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				101.14727		101.12746			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				100.21437		100.19464			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC015 On 22/05/2016 Spot Bond				100.17852		100.15594			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				100.01911		100.00001			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				101.06269		101.04172			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				101.06949		101.04837			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				101.08306		101.06168			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				101.02194		101.00179			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				100.91950		100.89832			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				100.69889		100.67775			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				101.56592		101.54475			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.30792		100.28730			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				100.01162		100.06945			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				100.01067		100.06869			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				101.24195		101.22046				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				101.00307		100.98447				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.73852		100.71813				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.62740		100.60845				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.45483		101.43518				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				101.34268		101.32172				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				101.37697		101.35546				0.00	0	1,400,000,000
Total IVC034 SPOT										0.00	0	1,400,000,000
Total For IVC034										0.00	0	1,400,000,000
IVC035 On 30/06/2019 Spot Bond				101.37697		101.35546				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			8.56000	103.77908	8.58500	103.66394				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	12.91405	100.00000	12.88515				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.04190	100.00000	11.01456				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.85007		100.83057				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0

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			8.64000	104.39841	8.68000	104.17654			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				100.71212		100.69058			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.30865		100.28805			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.52226		101.50298			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				103.85489		103.83753			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				100.70916		100.68958			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				101.82506		101.80539			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			7.13500	102.81168	7.14000	102.78873			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				100.56025		100.53783			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				100.17707		100.15478			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				99.99969		99.97944			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				100.62080		100.59861			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC052 On 10/02/2016 Spot Bond				100.43035		100.40977			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.44787		100.42540			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.82437		100.79859			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				100.70202		100.68011			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.80019		100.77842			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	52.49993	100.00000	52.36847			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.41471		101.39272			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG12U On 18/03/2015 Spot Bond			100.00000	97.76357	100.00000	97.50697			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				99.79669		101.66023			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				99.78888		101.72124			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				99.93314		99.91088			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	55.42770	100.00000	55.29044			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007 On 31/08/2017 Spot Bond				100.02323		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				100.75098		100.72503			0.00	0	400,000,000
Total KSB008 SPOT									0.00	0	400,000,000
Total For KSB008									0.00	0	400,000,000
KW01 On 31/10/2027 Spot Bond			7.94000	148.45379	7.99000	147.91081			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				101.35745		101.33886			0.00	0	300,000,000
Total LBK02 SPOT									0.00	0	300,000,000
Total For LBK02									0.00	0	300,000,000
LBK03 On 01/10/2016 Spot Bond				101.40089		101.38118			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				99.61490		99.59529			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.09230		100.07378			0.00	2,300,000,000	1,150,000,000
Total LBK06 SPOT									0.00	2,300,000,000	1,150,000,000
Total For LBK06									0.00	2,300,000,000	1,150,000,000
LBK07 On 16/09/2017 Spot Bond				101.43102		101.41079			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				101.39601		101.37437			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			9.59500	102.58989	9.63500	102.41373			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	100.15728	9.71000	100.13104		26,799,600,000,000.00	0.00	2,760,000,000	690,000,000
Total LBK12U SPOT								26,799,600,000,000.00	0.00	2,760,000,000	690,000,000
Total For LBK12U								26,799,600,000,000.00	0.00	2,760,000,000	690,000,000
LEW01 On 31/10/2016 Spot Bond				100.61785		100.59663			0.00	0	600,000,000
Total LEW01 SPOT									0.00	0	600,000,000
Total For LEW01									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
LGL02 On 13/08/2017 Spot Bond			8.37000	98.85214	8.39500	98.77585			2,512,674,000,000.00	300,200,000	3,780,000,000
Total LGL02 SPOT									2,512,674,000,000.00	300,200,000	3,780,000,000
Total For LGL02									2,512,674,000,000.00	300,200,000	3,780,000,000
LGL03 On 03/04/2018 Spot Bond			8.42000	101.07700	8.44500	100.98821			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.26500	100.00096	9.30500	99.80820			926,500,000.00	100,000	770,000,000
Total LGL04 SPOT									926,500,000.00	100,000	770,000,000
Total For LGL04									926,500,000.00	100,000	770,000,000
LGL05 On 12/12/2021 Spot Bond				99.79891		99.77625			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				99.70933		102.34348			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			9.65500	103.08829	9.66000	103.05786			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				99.68259		102.55356			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				100.17657		100.06454			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				100.23496		100.21335			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				100.24432		100.22206			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				100.26176		100.23791			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.93948		100.92171			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 13/11/2015 Spot Bond				100.34057		100.32159			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				99.89597		99.87863			0.00	0	0
Total MAQ064 SPOT									0.00	0	0
Total For MAQ064									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				101.48803		101.46862			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				99.09440		99.07699			0.00	0	0
Total MAQ066 SPOT									0.00	0	0
Total For MAQ066									0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				98.80082		98.78344			0.00	0	0
Total MAQ067 SPOT									0.00	0	0
Total For MAQ067									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.01783		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				100.01795		100.00000			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.70854		101.68062			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.95855		100.93959			0.00	300,000,000	100,000,000
Total MBF028 SPOT									0.00	300,000,000	100,000,000
Total For MBF028									0.00	300,000,000	100,000,000
MBF02 On 01/10/2015 Spot Bond				101.35396		101.33501			0.00	2,000,000,000	1,000,000,000
Total MBF029 SPOT									0.00	2,000,000,000	1,000,000,000
Total For MBF029									0.00	2,000,000,000	1,000,000,000
MBF03 On 01/10/2017 Spot Bond				102.05549		102.03609			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				101.33788		101.31883			0.00	300,000,000	100,000,000
Total MBF033 SPOT									0.00	300,000,000	100,000,000
Total For MBF033									0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 10/12/2016 Spot Bond				100.07514		100.05716			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				100.38022		100.36074			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.86578		100.84767			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.94193		100.92270			0.00	300,000,000	100,000,000
Total MBF039 SPOT									0.00	300,000,000	100,000,000
Total For MBF039									0.00	300,000,000	100,000,000
MBF04: On 06/08/2015 Spot Bond				100.46845		100.44972			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.42805		100.40864			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				100.43762		100.41777			0.00	5,200,000,000	4,100,000,000
Total MBF042 SPOT									0.00	5,200,000,000	4,100,000,000
Total For MBF042									0.00	5,200,000,000	4,100,000,000
MBF04: On 08/12/2015 Spot Bond				99.88507		99.86593			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	39.07520	100.00000	38.97843			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	22.28187	100.00000	22.22670			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	16.64525	100.00000	16.60403			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	16.73565	100.00000	16.69420				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	16.05430	100.00000	16.01409				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	21.72072	100.00000	21.66633				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.22000	106.20941	8.24500	106.09846				0.00	0	600,000,000
Total MBSA01 SPOT										0.00	0	600,000,000
Total For MBSA01										0.00	0	600,000,000
MBSA0 On 15/04/2019 Spot Bond			8.24000	105.66732	8.26500	105.55679				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				101.59370		101.57473				0.00	0	0
Total MBSA03 SPOT										0.00	0	0
Total For MBSA03										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				103.06689		103.04545				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				101.19854		101.17748				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				101.25030		101.22832				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			7.50500	105.10320	7.53000	105.04461				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			8.21000	105.11082	8.23500	105.00459				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			8.89500	107.17740	8.93500	106.94276				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0

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 20/12/2015 Spot Bond				101.38872		101.36914			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.43716		101.41689			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			8.94500	106.90603	8.98500	106.72744			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			7.30500	104.57743	7.31000	104.55410		569,790,000,000.00		78,000,000	2,899,070,000
Total MGL01 SPOT								569,790,000,000.00		78,000,000	2,899,070,000
Total For MGL01								569,790,000,000.00		78,000,000	2,899,070,000
MIIL01 On 31/05/2015 Spot Bond				100.07809		100.05869			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.43000	102.93427	8.45500	102.86042			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.57900		101.55836			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			8.77000	110.60804	8.81000	110.39057			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.02117		99.99979			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	25.76336	100.00000	25.69956			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.20382		100.18668			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.13000	102.86191	8.15500	102.78869			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On 13/07/2015 Spot Bond			7.25500	102.00370	7.26000	101.98214			39,060,920,000,000.00	5,384,000,000	2,600,000,000
Total MTN03 SPOT									19,060,920,000,000.00	5,384,000,000	2,600,000,000
Total For MTN03									19,060,920,000,000.00	5,384,000,000	2,600,000,000
MTN04 On 13/07/2017 Spot Bond			8.12000	105.59815	8.14500	105.52058			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.66448	100.89771	6.64766			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.75166	100.61875	6.73466			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
N4A502 On 14/08/2020 Spot Bond				95.89398		95.87366			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.33301		100.31079			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508 On 14/08/2020 Spot Bond				100.36140		100.33729			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.96250	100.00000	0.96009			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.96250	100.00000	0.96009			0.00	0	0
Total N4E68U SPOT									0.00	0	0
Total For N4E68U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.37500	101.70846	8.41500	101.46255			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.66500	99.71272	7.66500	99.69199			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			8.46500	104.35251	8.50500	104.14752			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			8.22000	109.70745	8.26000	109.48926			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			8.71000	110.72086	8.75000	110.43815			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13B On 21/02/2017 Spot Bond				101.16951		101.15023			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14A On 26/06/2021 Spot Bond			8.58000	105.11885	8.62000	104.89867			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14B On 27/08/2015 Spot Bond				100.18938		100.17238			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15A On 11/02/2022 Spot Bond			8.82000	100.20547	8.86000	99.97706			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				101.27262		101.25544			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16A On 12/02/2025 Spot Bond			9.54000	99.85178	9.59000	99.51128			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.88670		100.86799			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.19037		100.17358			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.21809		101.19874			0.00	200,000,000	100,000,000
Total NBK18B SPOT									0.00	200,000,000	100,000,000
Total For NBK18B									0.00	200,000,000	100,000,000
NBK19I On 26/06/2017 Spot Bond				101.24115		101.22218			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.29764		101.27720			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.40981		100.39022			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				100.38709		100.36663			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				100.39734		100.37634			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				100.39254		100.37181			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				100.42538		100.40288			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A On 15/09/2015 Spot Bond			7.12500	106.68072	7.13000	106.65746		161,167,500,000,000.00	22,620,000,000	11,860,000,000	
Total NBK2A SPOT								1,167,500,000,000.00	22,620,000,000	11,860,000,000	
Total For NBK2A								1,167,500,000,000.00	22,620,000,000	11,860,000,000	
NBK2B On 15/09/2015 Spot Bond				102.48392		102.46486		0.00	0	0	
Total NBK2B SPOT								0.00	0	0	
Total For NBK2B								0.00	0	0	
NBK3A On 09/09/2019 Spot Bond			8.04000	117.98359	8.06500	117.85762		804,000,000.00	100,000	1,570,000,000	
Total NBK3A SPOT								804,000,000.00	100,000	1,570,000,000	
Total For NBK3A								804,000,000.00	100,000	1,570,000,000	
NBK4 On 28/10/2024 Spot Bond			10.11500	39.44399	10.16500	39.26107		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK6A On 19/04/2015 Spot Bond			7.05500	103.89615	7.06000	103.87558		705,500,000,000.00	100,000,000	1,030,000,000	
Total NBK6A SPOT								705,500,000,000.00	100,000,000	1,030,000,000	
Total For NBK6A								705,500,000,000.00	100,000,000	1,030,000,000	
NBK6B On 19/04/2015 Spot Bond				101.00215		100.98189		0.00	7,600,000,000	3,800,000,000	
Total NBK6B SPOT								0.00	7,600,000,000	3,800,000,000	
Total For NBK6B								0.00	7,600,000,000	3,800,000,000	
NBK7B On 19/04/2020 Spot Bond				100.98341		100.96072		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			7.39500	106.11458	7.41500	106.07297		0.00	0	1,880,000,000	
Total NBK9A SPOT								0.00	0	1,880,000,000	
Total For NBK9A								0.00	0	1,880,000,000	
NBK9B On 23/03/2016 Spot Bond				101.41627		101.39577		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN5 On 31/03/2015 Spot Bond				101.56625		101.54783		0.00	0	0	
Total NCLN54 SPOT								0.00	0	0	
Total For NCLN54								0.00	0	0	
NCLN5 On 07/04/2015 Spot Bond				101.23922		101.21699		0.00	0	0	
Total NCLN55 SPOT								0.00	0	0	
Total For NCLN55								0.00	0	0	
NCLN5 On 15/04/2015 Spot Bond				101.06112		101.03881		0.00	0	0	
Total NCLN56 SPOT								0.00	0	0	
Total For NCLN56								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5: On 01/06/2015 Spot Bond				100.02019		100.00002				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				94.97374		94.95526				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				100.01901		99.99992				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				100.77138		100.74997				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				100.71225		100.69070				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				91.38231		91.36320				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				101.17418		101.15531				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.33145		100.30927				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				101.50012		101.47894				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				101.42262		101.40256				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				101.86138		101.84050				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0

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 20/03/2016 Spot Bond				101.37512		101.35574			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				101.36102		101.34156			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				101.36005		101.34060			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				100.64383		100.62375			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				101.56770		101.54525			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.28500	112.99935	9.33500	112.65316			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				101.55804		101.53573			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.32000	111.92197	9.37000	111.56732			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.56770		101.54525			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				101.40932		101.38917			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				101.44911		101.42895			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				101.58314		101.56046			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				101.60244		101.57949			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.84500	106.24997	7.85000	106.22474			0.00	0	50,000,000
Total NED11 SPOT									0.00	0	50,000,000
Total For NED11									0.00	0	50,000,000
NED13 On 25/07/2023 Spot Bond				100.87863		100.85423			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				98.68608		98.66318			0.00	0	4,900,000,000
Total NED14 SPOT									0.00	0	4,900,000,000
Total For NED14									0.00	0	4,900,000,000
NED15 On 08/04/2024 Spot Bond			9.42000	110.51947	9.44500	110.33451			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				103.08883		103.06650			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				101.15820		101.13393			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				101.13373		101.10947			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED9 On 06/07/2017 Spot Bond				101.02374		101.00580			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	121.46612	9.44500	121.43515			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.21999		100.19652			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			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			2.28000	169.18598	2.27500	169.19967			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			2.64000	137.67380	2.67000	137.29718			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	184.64419	3.45000	184.63517			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.99500	106.81138	8.03500	106.60954			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				99.87929		99.86174			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.62500	107.81009	8.66500	107.60999			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				100.16233		100.14177			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.21119		100.19224			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.15368		100.13421			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				100.15913		100.13898			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				100.15589		100.13614			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0

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 22/05/2020 Spot Bond			8.82500	109.85983	8.86500	109.60848			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.15919		100.13904			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.16237		100.14182			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				100.16022		100.13993			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.02500	107.74532	9.06500	107.54581			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.16678		100.14569			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.16454		100.14372			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				100.16563		100.14467			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.20541		100.17948			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				100.19232		100.16802			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				100.16887		100.14751			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			7.96500	116.74187	7.99000	116.63046			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			8.67000	123.87272	8.71000	123.59551			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.17500	172.77382	2.17000	172.83288			0.00	0	8,400,000,000
Total NRA023 SPOT									0.00	0	8,400,000,000
Total For NRA023									0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.44000	124.48347	9.49000	124.01396			0.00	0	3,020,000,000
Total NRA028 SPOT									0.00	0	3,020,000,000
Total For NRA028									0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				101.16017		101.05705			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				101.01144		100.99243			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.53292		101.51144			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				99.89066		99.87208			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.07637		100.05737			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.08924		100.06702			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				100.02963		100.00000			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	16.02794	100.00000	15.98781			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	60.35620	100.00000	60.20674			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01 On 27/10/2015 Spot Bond			7.14500	104.20563	7.15000	104.18235			0.00	0	7,110,000,000
Total OML01 SPOT									0.00	0	7,110,000,000
Total For OML01									0.00	0	7,110,000,000
OML02 On 21/11/2024 Spot Bond				100.04564		100.02473			0.00	0	1,000,000,000
Total OML02 SPOT									0.00	0	1,000,000,000
Total For OML02									0.00	0	1,000,000,000
OML03 On 27/11/2024 Spot Bond			9.14500	102.84378	9.18500	102.66698			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	35.41646	100.00000	35.32777			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				97.87000		97.82000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.31797		100.29831			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.71313			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				99.94671		99.92879			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM15 On 04/05/2015 Spot Bond				102.85074		102.83008			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.44806		101.42839			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				101.46834		101.44777			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/10/2019 Spot Bond				100.80245		100.78164			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			8.87000	106.38173	8.91000	106.16005			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				100.69323		100.67347			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				100.71217		100.69186			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				100.72069		100.70013			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				100.73961		100.71851			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				100.82093		100.79749			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				100.83982		100.81584			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				100.72544		100.70279			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.36000	45.80567	7.41000	45.55859			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			6.15500	110.09139	6.16000	110.07026		507,787,500,000,000.00	82,500,000,000	655,750,000,000	
Total R158 SPOT								17,787,500,000,000.00	82,500,000,000	655,750,000,000	
Total For R158								17,787,500,000,000.00	82,500,000,000	655,750,000,000	
R158P On 15/09/2015 Spot Bond			6.18500	96.80460	6.20500	96.77825		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			6.28500	116.68671	6.30500	116.63587			232,948,660,674,500.00	196,173,215,700	381,589,863,000
Total R159 SPOT									12,948,660,674,500.00	196,173,215,700	381,589,863,000
Total For R159									12,948,660,674,500.00	196,173,215,700	381,589,863,000
R159P On 15/09/2016 Spot Bond			6.11500	91.17883	6.13500	91.13650			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			7.54000	124.92193	7.59000	124.45268			042,151,807,820,000.00	1,066,598,383,000	1,530,847,297,300
Total R186 SPOT									12,151,807,820,000.00	066,598,383,000	530,847,297,300
Total For R186									12,151,807,820,000.00	066,598,383,000	530,847,297,300
R187P On 21/12/2026 Spot Bond			7.28000	43.00164	7.33000	42.74906			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			7.20000	40.43177	7.25000	40.17489			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			1.77000	284.67609	1.76500	284.78107			13,707,159,306,000.00	7,744,157,800	21,453,893,100
Total R197 SPOT									13,707,159,306,000.00	7,744,157,800	21,453,893,100
Total For R197									13,707,159,306,000.00	7,744,157,800	21,453,893,100
R202 On 07/12/2033 Spot Bond			1.78000	233.53537	1.78000	233.53755			3,627,689,128,000.00	2,038,027,600	173,937,219,000
Total R202 SPOT									3,627,689,128,000.00	2,038,027,600	173,937,219,000
Total For R202									3,627,689,128,000.00	2,038,027,600	173,937,219,000
R2023 On 28/02/2023 Spot Bond			7.31000	102.69009	7.35000	102.42752			105,985,054,681,000.00	151,297,545,100	491,049,675,500
Total R2023 SPOT									15,985,054,681,000.00	151,297,545,100	491,049,675,500
Total For R2023									15,985,054,681,000.00	151,297,545,100	491,049,675,500
R203 On 15/09/2017 Spot Bond			6.57000	107.70979	6.59500	107.63164			675,317,056,928,000.00	711,615,990,400	845,898,923,200
Total R203 SPOT									7,531,056,928,000.00	711,615,990,400	845,898,923,200
Total For R203									7,531,056,928,000.00	711,615,990,400	845,898,923,200
R2030 On 31/01/2030 Spot Bond			7.94000	101.19316	8.01000	100.56601			445,968,756,890,000.00	308,056,518,500	695,054,106,500
Total R2030 SPOT									15,968,756,890,000.00	308,056,518,500	695,054,106,500
Total For R2030									15,968,756,890,000.00	308,056,518,500	695,054,106,500
R2032 On 31/03/2032 Spot Bond			8.07000	105.13256	8.15500	104.32412			626,341,388,065,000.00	325,445,029,500	361,868,936,400
Total R2032 SPOT									16,341,388,065,000.00	325,445,029,500	361,868,936,400
Total For R2032									16,341,388,065,000.00	325,445,029,500	361,868,936,400
R2037 On 31/01/2037 Spot Bond			8.14000	104.36883	8.21000	103.61931			144,080,184,774,000.00	263,400,514,100	402,335,555,700
Total R2037 SPOT									14,080,184,774,000.00	263,400,514,100	402,335,555,700
Total For R2037									14,080,184,774,000.00	263,400,514,100	402,335,555,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			6.79000	105.56210	6.81500	105.45811			466,328,769,486,000.00	215,954,163,400	664,660,650,200
Total R204 SPOT									6,328,769,486,000.00	215,954,163,400	664,660,650,200
Total For R204									6,328,769,486,000.00	215,954,163,400	664,660,650,200
R2044 On 31/01/2044 Spot Bond			8.19000	106.90315	8.26500	106.01690			116,567,853,127,000.00	258,433,193,300	143,117,144,500
Total R2044 SPOT									16,567,853,127,000.00	258,433,193,300	143,117,144,500
Total For R2044									16,567,853,127,000.00	258,433,193,300	143,117,144,500
R2048 On 28/02/2048 Spot Bond			8.18500	106.48344	8.25500	105.62730			348,999,777,060,000.00	409,163,076,000	382,102,164,100
Total R2048 SPOT									18,999,777,060,000.00	409,163,076,000	382,102,164,100
Total For R2048									18,999,777,060,000.00	409,163,076,000	382,102,164,100
R207 On 15/01/2020 Spot Bond			6.94500	102.17168	6.98500	101.98829			520,134,828,985,500.00	74,893,423,900	485,236,965,000
Total R207 SPOT									20,134,828,985,500.00	74,893,423,900	485,236,965,000
Total For R207									20,134,828,985,500.00	74,893,423,900	485,236,965,000
R208 On 31/03/2021 Spot Bond			7.07000	101.28926	7.11000	101.07703			963,859,296,148,000.00	136,330,876,400	107,372,238,500
Total R208 SPOT									3,859,296,148,000.00	136,330,876,400	107,372,238,500
Total For R208									3,859,296,148,000.00	136,330,876,400	107,372,238,500
R209 On 31/03/2036 Spot Bond			8.10000	84.08078	8.17000	83.46319			133,113,010,930,000.00	263,347,285,300	653,710,954,800
Total R209 SPOT									33,113,010,930,000.00	263,347,285,300	653,710,954,800
Total For R209									33,113,010,930,000.00	263,347,285,300	653,710,954,800
R210 On 31/03/2028 Spot Bond			1.77500	174.66550	1.77500	174.66713			38,089,370,000.00	21,458,800	16,425,216,800
Total R210 SPOT									38,089,370,000.00	21,458,800	16,425,216,800
Total For R210									38,089,370,000.00	21,458,800	16,425,216,800
R211 On 31/01/2017 Spot Bond			1.50000	130.22766	1.50000	130.22984			198,689,361,600,000.00	132,459,574,400	29,614,386,300
Total R211 SPOT									18,689,361,600,000.00	132,459,574,400	29,614,386,300
Total For R211									18,689,361,600,000.00	132,459,574,400	29,614,386,300
R212 On 31/01/2022 Spot Bond			1.74000	135.91982	1.77000	135.66459			66,558,404,136,000.00	38,251,956,400	149,042,154,600
Total R212 SPOT									6,558,404,136,000.00	38,251,956,400	149,042,154,600
Total For R212									6,558,404,136,000.00	38,251,956,400	149,042,154,600
R213 On 28/02/2031 Spot Bond			7.99000	91.20519	8.07000	90.51903			295,359,012,303,000.00	162,122,529,700	616,614,866,400
Total R213 SPOT									15,359,012,303,000.00	162,122,529,700	616,614,866,400
Total For R213									15,359,012,303,000.00	162,122,529,700	616,614,866,400
R214 On 28/02/2041 Spot Bond			8.13000	82.52935	8.20000	81.86969			072,934,663,842,000.00	377,974,743,400	586,556,809,700
Total R214 SPOT									2,934,663,842,000.00	377,974,743,400	586,556,809,700
Total For R214									2,934,663,842,000.00	377,974,743,400	586,556,809,700
R227C On 15/03/2015 Spot Bond			6.34500	99.79183	6.36500	99.77381			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C On 15/09/2015 Spot Bond			6.18500	96.80460	6.20500	96.77825			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			6.10500	93.97605	6.12500	93.94155			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			6.11500	91.17883	6.13500	91.13650			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.25500	98.14981	6.27500	98.12745			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.12500	95.27552	6.14500	95.24485			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			6.10500	92.46778	6.12500	92.42909			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			6.16500	89.63472	6.18500	89.58839			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			6.54500	86.22019	6.57000	86.15685			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			6.59500	83.37486	6.62000	83.30343			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			6.79500	80.19919	6.82000	80.12042			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			6.77500	77.62102	6.80000	77.53545			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			6.75500	75.14027	6.78000	75.04839			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C On 21/12/2019 Spot Bond			6.74500	72.71910	6.77000	72.62141			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			6.90500	69.77193	6.94500	69.61599			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			6.88500	67.51914	6.92500	67.35524			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			6.99000	64.85603	7.03000	64.68599			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			6.96000	62.78955	7.00000	62.61285			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			6.93000	60.80656	6.97000	60.62375			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			6.90000	58.90329	6.94000	58.71487			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			6.86000	57.12199	6.90000	56.92828			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			6.82000	55.41602	6.86000	55.21745			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			7.48000	50.50446	7.53000	50.26836			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			7.44000	48.86806	7.49000	48.62789			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			7.40000	47.30295	7.45000	47.05914			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C On 21/12/2025 Spot Bond			7.36000	45.80567	7.41000	45.55859			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			7.32000	44.37294	7.37000	44.12295			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			7.28000	43.00164	7.33000	42.74906			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.24000	41.68884	7.29000	41.43398			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			7.20000	40.43177	7.25000	40.17489			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				103.13139		103.10809			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.52442		100.42163			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.61640		103.59187			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				102.38301		102.35962			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				101.97981		101.95654			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	21.15046	100.00000	21.09750			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	14.74781	100.00000	14.71129			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	25.84780	100.00000	25.78380				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	58.22359	100.00000	58.07780				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	33.69460	100.00000	33.60927				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	16.22798	100.00000	16.18165				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	7.90415	100.00000	7.87962				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	12.91466	100.00000	12.87779				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	10.94910	100.00000	10.91784				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.03014	100.00000	9.00436				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.36013		101.34162				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				99.84114		99.82097				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				101.75788		101.73785				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.07749		100.05822				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0

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 27/11/2019 Spot Bond				100.08179		100.06144				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				101.28481		101.26589				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				101.88160		101.86240				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.11480		100.01234				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.08849	100.00000	83.73100				0.00	28,000,000,000	14,000,000,000
Total RDFC19 SPOT										0.00	28,000,000,000	14,000,000,000
Total For RDFC19										0.00	28,000,000,000	14,000,000,000
RES01U On 02/03/2018 Spot Bond			100.00000	8.61079	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	3.52698	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	1.44465	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	0.59173	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.43371		100.41381				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.01286		100.99181				0.00	0	360,000,000
Total RES15 SPOT										0.00	0	360,000,000
Total For RES15										0.00	0	360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				100.56156		100.53996			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				101.75046		101.73033			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.86395		100.84304			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				100.01919		100.00010			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				99.87893		99.85850			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.55298		100.53382			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.89055		100.86951			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				86.39927		86.34786			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				82.62249		82.58055			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				88.56133		88.49945			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				87.40466		87.34007			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP013 On 27/09/2016 Spot Bond				101.95552		101.92520				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.41938		83.37510				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				92.50146		92.45006				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	102.83461	12.35000	102.80057				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.27736	100.00000	14.24161				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				102.33301		102.30969				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				101.54452		101.52209				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	5.53815	100.00000	5.52459				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	24.03547	100.00000	23.97596				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	55.33821	100.00000	55.19964				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.19438	100.00000	14.17699				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	29.56046	100.00000	29.48645				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPS00 On 16/11/2022 Spot Bond				104.70220		104.65937				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				78.03491		77.99021				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			8.37000	111.17912	8.41000	110.95635				0.00	0	850,000,000
Total RW21 SPOT										0.00	0	850,000,000
Total For RW21										0.00	0	850,000,000
RW23 On 10/12/2023 Spot Bond			8.56000	107.92167	8.60000	107.64467				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.22000	110.21191	9.30000	109.53545				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				97.37517		97.33295				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.48500	108.24334	7.50500	108.18830				0.00	0	1,150,000,000
Total SBK12 SPOT										0.00	0	1,150,000,000
Total For SBK12										0.00	0	1,150,000,000
SBK12 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				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				100.87872		100.85667				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.62000	104.91275	8.64500	104.82736				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				101.74813		101.72708				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				102.95587		102.93468				0.00	0	3,040,000,000
Total SBK16 SPOT										0.00	0	3,040,000,000
Total For SBK16										0.00	0	3,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				102.37714		102.35539			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.84064		100.81738			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.82628		100.80343			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.02415		99.99953			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.88063		100.85475			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.86500	103.22302	6.87000	103.20275		53,547,000,000,000.00	7,800,000,000	3,900,000,000	
Total SBK7 SPOT								53,547,000,000,000.00	7,800,000,000	3,900,000,000	
Total For SBK7								53,547,000,000,000.00	7,800,000,000	3,900,000,000	
SBK9 On 10/04/2018 Spot Bond			8.29000	103.60467	8.31500	103.51415		829,000,000.00	100,000	2,370,100,000	
Total SBK9 SPOT								829,000,000.00	100,000	2,370,100,000	
Total For SBK9								829,000,000.00	100,000	2,370,100,000	
SBN27 On 15/09/2015 Spot Bond			7.61500	109.31342	7.62000	109.28820		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			7.96000	109.13122	7.96000	109.10770		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			7.40500	109.42462	7.41000	109.39999		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			7.97000	104.47749	7.99500	104.39833		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			7.55000	109.34781	7.55500	109.32277		0.00	0	0	
Total SBN34 SPOT								0.00	0	0	
Total For SBN34								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35 On 15/09/2015 Spot Bond			7.64500	109.29755	7.66500	109.26427			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				101.59679		101.57654			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				101.24812		101.22652			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			7.62000	106.89404	7.64500	106.81383			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				101.22589		101.20671			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				101.48451		101.46331			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				105.31431		105.29418			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			8.54000	109.80451	8.58000	109.57789			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			9.44000	107.13281	9.49000	106.75520			0.00	0	200,000,000
Total SBS20 SPOT									0.00	0	200,000,000
Total For SBS20									0.00	0	200,000,000
SBS21 On 15/05/2026 Spot Bond				100.34423		100.32119			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.27099		100.25252			0.00	0	1,600,000,000
Total SBS22 SPOT									0.00	0	1,600,000,000
Total For SBS22									0.00	0	1,600,000,000
SBS23 On 23/05/2017 Spot Bond				100.34611		100.32536			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				102.38631		102.36642			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			8.37000	104.15283	8.39500	104.04074			1,674,000,000.00	200,000	900,000,000
Total SBS25 SPOT									1,674,000,000.00	200,000	900,000,000
Total For SBS25									1,674,000,000.00	200,000	900,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	19.88628	100.00000	19.84178			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			8.85000	108.11324	8.89000	107.83113			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.90394		100.88490			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			8.36000	103.07842	8.40000	102.91275			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			9.45000	93.65889	9.50000	93.31414			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.29396		99.27479			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			9.19000	106.47636	9.24000	106.07637			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				101.46494		101.44516			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				101.50534		101.48500			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.34000	109.32648	9.39000	108.97832			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				100.66753		100.64734			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				100.68539		100.66466			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.34500	99.24923	8.38500	99.06983			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			9.46000	98.46699	9.51000	98.13034			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.04000	98.34363	10.12000	97.71916			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			8.77000	101.67151	8.81000	101.44899		877,000,000.00	100,000	210,000,000	
Total SBS4 SPOT								877,000,000.00	100,000	210,000,000	
Total For SBS4								877,000,000.00	100,000	210,000,000	
SBS9 On 07/07/2016 Spot Bond			7.28500	106.93288	7.30500	106.88547		0.00	0	330,000,000	
Total SBS9 SPOT								0.00	0	330,000,000	
Total For SBS9								0.00	0	330,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.38000	272.52937	2.37500	272.62452		714,000,000,000.00	300,000,000	150,000,000	
Total SBSI11 SPOT								714,000,000,000.00	300,000,000	150,000,000	
Total For SBSI11								714,000,000,000.00	300,000,000	150,000,000	
SBSI12 On 31/01/2017 Spot Bond			2.14500	128.67387	2.14500	128.67374		0.00	0	170,000,000	
Total SBSI12 SPOT								0.00	0	170,000,000	
Total For SBSI12								0.00	0	170,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	20.67146	100.00000	20.61911		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.98495		100.96518			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	25.44595	100.00000	25.38293			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			2.77000	127.19077	2.77000	127.18848			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	102.68906	6.50000	102.67101			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.95643		102.93530			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				101.38139		101.36015			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.78880		102.76745			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			8.60000	101.82753	8.62500	101.75210			0.00	0	320,000,000
Total SHS05 SPOT									0.00	0	320,000,000
Total For SHS05									0.00	0	320,000,000
SHS06 On 12/12/2017 Spot Bond				100.54363		100.52250			0.00	19,840,000	9,920,000
Total SHS06 SPOT									0.00	19,840,000	9,920,000
Total For SHS06									0.00	19,840,000	9,920,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				101.28060		101.26004			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				101.48945		101.46813			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	21.61207	100.00000	21.55795			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200			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				99.82095		99.80070			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	84.07057	100.00000	83.88165			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.68079		101.65986			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	38.40287	100.00000	38.30778			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	34.28712	100.00000	34.20222			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	27.67445	100.00000	27.60667			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			8.91000	107.54193	8.93500	107.45947			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				100.97712		100.95428			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS21 On 06/04/2015 Spot Bond				101.39027		101.36521				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.17612		100.15350				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.53500	103.27078	7.55500	103.22199				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000
Total For SLI2										0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.39000	101.29093	8.41500	101.19381				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			7.97000	104.47749	7.99500	104.39833				0.00	0	3,290,000,000
Total SNT01 SPOT										0.00	0	3,290,000,000
Total For SNT01										0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.16625		100.14530				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.30021		100.28045				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.61368		100.59309				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				100.15858		100.13873				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				100.16282		100.14243				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				100.46792		100.44573				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			7.67000	104.11815	7.69500	104.06512				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02 On 20/04/2015 Spot Bond				100.90940		100.88930			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				101.18609		101.16655			0.00	800,000,000	400,000,000
Total SSA04 SPOT									0.00	800,000,000	400,000,000
Total For SSA04									0.00	800,000,000	400,000,000
SSA05 On 16/04/2018 Spot Bond				100.97256		100.95169			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			8.62000	100.76043	8.66000	100.57656			1,724,000,000.00	200,000	650,000,000
Total SSA06 SPOT									1,724,000,000.00	200,000	650,000,000
Total For SSA06									1,724,000,000.00	200,000	650,000,000
SSN001 On 01/03/2017 Spot Bond				100.02057		99.99999			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				101.45920		101.43677			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.79578		100.77369			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.45000	94.89476	8.71800	93.69038			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			8.45000	94.89476	8.21000	95.94842			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			8.19500	97.19438	8.24500	96.97991			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				101.64841		101.62648			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			7.45000	105.66305	7.77500	104.89792			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			2.53000	109.74725	2.56000	109.45372			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			7.95000	101.72514	7.76500	102.30388			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.10326		100.08259			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.39000	109.86688	9.35000	110.13695			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.01805		99.99988			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.61000	78.95031	9.80000	77.65076			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.89055		100.86898			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.93665		100.91625			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.43354		101.41083			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				101.04548		101.02265			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				99.38701		99.36163			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.14809		100.12691			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SY1205 On 09/03/2015 Spot Bond				99.89642		99.87916			0.00	0	0
Total SY1205 SPOT									0.00	0	0
Total For SY1205									0.00	0	0
SY1207 On 10/03/2015 Spot Bond				99.87907		99.86179			0.00	0	0
Total SY1207 SPOT									0.00	0	0
Total For SY1207									0.00	0	0
SY1211 On 17/03/2015 Spot Bond				99.75838		99.74112			0.00	0	0
Total SY1211 SPOT									0.00	0	0
Total For SY1211									0.00	0	0
SY1218 On 21/04/2015 Spot Bond				100.71130		100.65658			0.00	0	0
Total SY1218 SPOT									0.00	0	0
Total For SY1218									0.00	0	0
SY1220 On 29/04/2015 Spot Bond				99.00225		98.98475			0.00	0	0
Total SY1220 SPOT									0.00	0	0
Total For SY1220									0.00	0	0
SY1221 On 29/04/2015 Spot Bond				99.00500		98.98755			0.00	0	0
Total SY1221 SPOT									0.00	0	0
Total For SY1221									0.00	0	0
SY1222 On 05/05/2015 Spot Bond				98.89617		98.87865			0.00	0	0
Total SY1222 SPOT									0.00	0	0
Total For SY1222									0.00	0	0
SY1223 On 02/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1223 SPOT									0.00	0	0
Total For SY1223									0.00	0	0
SY1224 On 14/05/2015 Spot Bond				98.73803		98.72051			0.00	0	0
Total SY1224 SPOT									0.00	0	0
Total For SY1224									0.00	0	0
SY1225 On 18/05/2015 Spot Bond				98.68477		98.66650			0.00	0	0
Total SY1225 SPOT									0.00	0	0
Total For SY1225									0.00	0	0
SY1226 On 19/05/2015 Spot Bond				98.65386		98.63638			0.00	0	0
Total SY1226 SPOT									0.00	0	0
Total For SY1226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1227 On 18/03/2015 Spot Bond				99.74186		99.72465			0.00	0	0
Total SY1227 SPOT									0.00	0	0
Total For SY1227									0.00	0	0
SY1228 On 22/05/2015 Spot Bond				98.60345		98.58600			0.00	0	0
Total SY1228 SPOT									0.00	0	0
Total For SY1228									0.00	0	0
SY1229 On 29/05/2015 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total SY1229 SPOT									0.00	0	0
Total For SY1229									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.61500	102.33471	6.62000	102.31354			0.00	0	280,000,000
Total SZ18 SPOT									0.00	0	280,000,000
Total For SZ18									0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.15000	109.74498	8.20000	109.35791			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	55.32984	100.00000	55.19130			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				100.83202		100.81289			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				100.55892		100.53963			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.01810		99.99981			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				101.34031		101.32142			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				101.40815		101.38830			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				100.20638		100.18759			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS132 On 29/07/2015 Spot Bond				97.91628		97.87906			0.00	0	0
Total TFS132 SPOT									0.00	0	0
Total For TFS132									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.62173		100.60278			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.65558		100.63636			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.53500	102.33209	7.55500	102.28462			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.87328		100.85289			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.89637		100.87544			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.93793	7.83000	100.91651			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.86057		100.84048			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.88944		100.86868			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.93598		100.91419			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.86057		100.84048			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.88944		100.86868			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A ¹ On 18/07/2017 Spot Bond			7.16000	100.85872	7.16000	100.83913				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.94599		100.92389				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.94138		100.91938				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				101.05198		101.02736				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				101.03702		101.01276				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				101.48707		101.45208				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				101.43577		101.40200				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.85941		100.83935				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.89637		100.87544				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.94865	8.73000	100.92482				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.57875		100.55856				0.00	0	500,000,000
Total TH11A4 SPOT										0.00	0	500,000,000
Total For TH11A4										0.00	0	500,000,000
TH11A ⁵ On 18/07/2041 Spot Bond				100.88944		100.86868				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			8.26000	100.71756	8.28500	100.62244			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				100.39521		100.37489			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				100.90674		100.88586			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.94830		100.92614			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				100.93561		100.91376			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				100.94874		100.92687			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.04968		101.02511			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				101.04508		101.02062			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				101.02336		100.99974			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.40724		101.37417			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				101.41181		101.37862			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				101.41298		101.38021			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/08/2048 Spot Bond				100.15963		100.13965				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.16494		100.14429				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.54500	102.43693	8.58500	102.26480				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.16175		100.14151				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.16918		100.14800				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.45500	100.45053	8.49500	100.28059				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.44191		100.42174				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.46525		100.44400				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			8.56500	99.45227	8.60500	99.28597				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.17871		100.15634				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.17871		100.15634				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.49144		100.46900				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.19560		100.17111			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.19560		100.17111			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.53790		100.51332			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.26363		100.23061			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				100.26363		100.23061			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				100.72500		100.69182			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.90791		100.88700			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	6.44148	101.06155	6.42538			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.14724		101.12765				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				100.89040		100.86990				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				101.35701		101.33712				0.00	0	1,000,000,000
Total THE9A3 SPOT										0.00	0	1,000,000,000
Total For THE9A3										0.00	0	1,000,000,000
THE9A On 18/07/2039 Spot Bond				100.89040		100.86990				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.90207		100.88130				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				100.90791		100.88700				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				100.88340		100.86306				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				100.90207		100.88130				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				100.96624		100.94396				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				100.96624		100.94396				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				100.96624		100.94396				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				101.05949		101.03502			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				101.08279		101.05777			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				101.05367		101.02933			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				101.51859		101.48332			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				101.54758		101.51162			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				101.53598		101.50030			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.28500	104.75821	7.29000	104.73672			0.00	0	660,000,000
Total TL15 SPOT									0.00	0	660,000,000
Total For TL15									0.00	0	660,000,000
TL20 On 22/02/2020 Spot Bond			8.89500	88.86475	8.93500	88.70026			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	107.06000	10.00000	107.03200			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			7.53000	106.89581	7.55500	106.81229		1,506,000,000.00		200,000	29,910,000,000
Total TN17 SPOT								1,506,000,000.00		200,000	29,910,000,000
Total For TN17								1,506,000,000.00		200,000	29,910,000,000
TN20 On 17/09/2020 Spot Bond			8.72000	112.52556	8.79000	112.18256		14,824,872,000,000.00		1,700,100,000	20,907,800,000
Total TN20 SPOT								14,824,872,000,000.00		1,700,100,000	20,907,800,000
Total For TN20								14,824,872,000,000.00		1,700,100,000	20,907,800,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.03890	100.00000	1.03633		0.00		0	0
Total TN20U SPOT								0.00		0	0
Total For TN20U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			9.01500	114.05080	9.05500	113.76959			0.00	0	11,700,000,000
Total TN23 SPOT									0.00	0	11,700,000,000
Total For TN23									0.00	0	11,700,000,000
TN25 On 19/08/2025 Spot Bond			9.24000	102.02899	9.29000	101.66945			0.00	0	21,380,000,000
Total TN25 SPOT									0.00	0	21,380,000,000
Total For TN25									0.00	0	21,380,000,000
TN27 On 14/11/2027 Spot Bond			9.28000	99.85486	9.33000	99.46932		4,641,856,000,000.00		500,200,000	11,030,000,000
Total TN27 SPOT								4,641,856,000,000.00		500,200,000	11,030,000,000
Total For TN27								4,641,856,000,000.00		500,200,000	11,030,000,000
TN30 On 09/10/2030 Spot Bond			9.64000	111.03024	9.71000	110.41627			0.00	0	7,000,000,000
Total TN30 SPOT									0.00	0	7,000,000,000
Total For TN30									0.00	0	7,000,000,000
TN40 On 09/10/2040 Spot Bond			10.04000	110.75670	10.11000	110.05447			0.00	0	7,600,000,000
Total TN40 SPOT									0.00	0	7,600,000,000
Total For TN40									0.00	0	7,600,000,000
TNF16 On 10/06/2016 Spot Bond				99.87072		99.85196			0.00	13,000,000,000	5,600,000,000
Total TNF16 SPOT									0.00	13,000,000,000	5,600,000,000
Total For TNF16									0.00	13,000,000,000	5,600,000,000
TNF18 On 22/08/2018 Spot Bond				100.19356		100.17290			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.31195		100.29106			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				100.31971		100.29831			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				100.32045		100.29899			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				100.35844		100.33444			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				100.43725		100.40800			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.32010		100.29868				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				101.14954		101.13122				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.06000	10.00000	107.03200				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				101.15498		101.13502				0.00	0	500,000,000
Total TPDA02 SPOT										0.00	0	500,000,000
Total For TPDA02										0.00	0	500,000,000
TPDA0: On 05/04/2018 Spot Bond				101.17824		101.15788				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				100.96019		100.94133				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				101.02209		101.00198				0.00	0	1,100,000,000
Total TPDA05 SPOT										0.00	0	1,100,000,000
Total For TPDA05										0.00	0	1,100,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	100.05355				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	100.07835	9.75000	100.05222				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	10.07776	100.00000	10.05177				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				101.56244		101.54204				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				101.65809		101.63642				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				101.71121		101.68885				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.72184		101.69933				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				102.01914		101.99269				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.67644		102.64117				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.32040	100.00000	12.28955				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				99.96271		99.94407				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				99.70679		99.68846				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				99.45323		99.43501				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				99.20249		99.18437				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				98.45831		98.44038				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				98.19848		98.18047				0.00	2,000,000,000	500,000,000
Total TSP168 SPOT										0.00	2,000,000,000	500,000,000
Total For TSP168										0.00	2,000,000,000	500,000,000
TSP170 On 09/07/2015 Spot Bond				97.61677		97.59815				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP171 On 23/07/2015 Spot Bond				97.40350		97.38521			0.00	0	0
Total TSP171 SPOT									0.00	0	0
Total For TSP171									0.00	0	0
TSP172 On 06/08/2015 Spot Bond				97.12071		97.10225			0.00	0	0
Total TSP172 SPOT									0.00	0	0
Total For TSP172									0.00	0	0
TSP173 On 20/08/2015 Spot Bond				96.82465		96.80597			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				96.55221		96.53347			0.00	0	0
Total TSP174 SPOT									0.00	0	0
Total For TSP174									0.00	0	0
TSP175 On 17/09/2015 Spot Bond				99.45955		99.42094			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				98.32140		98.28325			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 29/10/2015 Spot Bond				95.49318		95.47440			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP179 On 26/11/2015 Spot Bond				95.03564		95.01712			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP180 On 10/12/2015 Spot Bond				94.67901		94.66014			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				94.03951		94.02112			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP182 On 30/04/2015 Spot Bond				99.04024		99.02369			0.00	0	0
Total TSP182 SPOT									0.00	0	0
Total For TSP182									0.00	0	0
TSP183 On 04/02/2016 Spot Bond				93.83196		93.81372			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP184 On 18/02/2016 Spot Bond				93.44605		93.42743			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.27464	100.00000	13.24139			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0
Total TWC067 SPOT									0.00	0	0
Total For TWC067									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC076 SPOT									0.00	0	0
Total For TWC076									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC077 SPOT									0.00	0	0
Total For TWC077									0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0
Total TWC078 SPOT									0.00	0	0
Total For TWC078									0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.88699		100.86925			0.00	0	0
Total TWC079 SPOT									0.00	0	0
Total For TWC079									0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.85808		100.84021			0.00	0	0
Total TWC080 SPOT									0.00	0	0
Total For TWC080									0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.76870		100.75082			0.00	0	0
Total TWC081 SPOT									0.00	0	0
Total For TWC081									0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.73104		100.71321			0.00	0	0
Total TWC082 SPOT									0.00	0	0
Total For TWC082									0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.54027		100.52164			0.00	0	0
Total TWC083 SPOT									0.00	0	0
Total For TWC083									0.00	0	0
TWC08 On 25/05/2015 Spot Bond				100.37892		100.36088			0.00	0	0
Total TWC084 SPOT									0.00	0	0
Total For TWC084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC08 On 27/05/2015 Spot Bond				100.35616		100.33836				0.00	0	0
Total TWC085 SPOT										0.00	0	0
Total For TWC085										0.00	0	0
TWC08 On 24/03/2015 Spot Bond				100.12241		100.10493				0.00	0	0
Total TWC086 SPOT										0.00	0	0
Total For TWC086										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.08973	100.00000	82.48441				0.00	24,200,000,000	12,600,000,000
Total TWC087 SPOT										0.00	24,200,000,000	12,600,000,000
Total For TWC087										0.00	24,200,000,000	12,600,000,000
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.96329		100.94322				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCJ1 On 02/06/2015 Spot Bond				100.09932	100.00000					0.00	2,400,000,000	2,400,000,000
Total TWCJ17 SPOT										0.00	2,400,000,000	2,400,000,000
Total For TWCJ17										0.00	2,400,000,000	2,400,000,000
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.86466		100.84664				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.09110	100.00000					0.00	1,500,000,000	1,500,000,000
Total TWCM17 SPOT										0.00	1,500,000,000	1,500,000,000
Total For TWCM17										0.00	1,500,000,000	1,500,000,000
UG21 On 02/03/2021 Spot Bond			8.47000	110.34799	8.51000	110.12627				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA01L On 20/01/2023 Spot Bond			100.00000	8.75786	100.00000	8.74014				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.55527	100.00000	8.53796				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				101.19777		101.17947				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.70491		100.68533				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.45209		100.43155				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.46624		100.44504				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.46690		100.44568				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				101.31163		101.29149				0.00	0	200,000,000
Total VKE04 SPOT										0.00	0	200,000,000
Total For VKE04										0.00	0	200,000,000
VKE05 On 28/03/2018 Spot Bond				101.34657		101.32588				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.22158	100.00000	8.20494				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.01898	100.00000	8.00275				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00019	100.00000	0.00019				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04 On 30/05/2016 Spot Bond			6.67500	110.02556	6.69500	109.98085			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.99000	234.61972	1.99000	234.62049			0.00	0	345,900,000
Total WS05 SPOT									0.00	0	345,900,000
Total For WS05									0.00	0	345,900,000
WSP1 On 28/05/2015 Spot Bond			6.47500	102.92969	6.48000	102.91050			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.07000	106.27288	7.09500	106.20018			0.00	0	4,700,000,000
Total WSP2 SPOT									0.00	0	4,700,000,000
Total For WSP2									0.00	0	4,700,000,000
WSP3 On 28/05/2019 Spot Bond			7.34500	108.27599	7.37000	108.16147			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			7.57000	108.43085	7.61000	108.23191			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			7.61000	109.14319	7.65000	108.91678			0.00	0	2,700,000,000
Total WSP5 SPOT									0.00	0	2,700,000,000
Total For WSP5									0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.10500	98.04845	6.11000	98.03079			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.03500	96.32851	6.04000	96.30982			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.10500	98.03237	6.11000	98.01471			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.73500	73.85811	6.76000	73.76290			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	64.48892	100.00000	64.36657			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	34.13480	100.00000	34.07004			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									39,055,853,917,567,500.00	5,469,065,434,700	315,166,504,500
Total for SPOT :									39,055,853,917,567,500.00	469,065,434,700	315,166,504,500
Total Futures									39055854909768500.00	469,065,439,444	315,166,894,901
Total Options									300120.84	144	26,598
Grand Total:									39,055,854,910,068,600.00	469,065,439,588	315,166,921,499