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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	06/08/2015			125.10008	125.10008	125.07808	125.07808			0.00	0	0
EL28	On	05/11/2015			125.53227	125.53227	125.51150	125.51150			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	06/08/2015	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	124.99	Call			88.08000	0.08808	110,080		0.00	0	0
EL28	On	06/08/2015	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	125.00	Call			78.08000	0.07808	100,080		0.00	0	0
EL28	On	06/08/2015	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	06/08/2015	125.01	Call			68.08000	0.06808	90,080		0.00	0	0
EL28	On	05/11/2015	126.99	Put			1,478.50000	1.47850	1,457,730		0.00	0	0
EL28	On	05/11/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	127.00	Put			1,488.50000	1.48850	1,467,730		0.00	0	0
EL28	On	05/11/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/11/2015	127.01	Put			1,498.50000	1.49850	1,477,730		0.00	0	0
EL28	On	05/11/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2015	Bond Future			9.84942	83.37886	9.90631	82.97664			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.94308	80.91221	10.00167	80.50456			0.00	0	0
ES33	On	04/02/2016	Bond Future			10.03172	82.28587	10.09219	81.87160			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			2,129.09000	2.12909	1,726,870		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			2,275.89000	2.27589	1,873,670		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			2,202.44000	2.20244	1,800,220		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			7,428.82000	7.42882	7,021,170		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			7,349.59000	7.34959	6,941,940		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			7,508.15000	7.50815	7,100,500		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			702.01000	0.70201	287,740		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			632.90000	0.63290	218,630		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			563.88000	0.56388	149,610		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			121.12753	121.12753	121.10783	121.10783			0.00	0	38
I2025	On	05/11/2015	Bond Future			123.04510	123.04510	123.02647	123.02647			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			117.83000	0.11783	137,530		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			107.83000	0.10783	127,530		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			97.83000	0.09783	117,530		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			16.47000	0.01647	35,100		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			36.47000	0.03647	55,100		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			26.47000	0.02647	45,100		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			124.77923	124.77923	126.10297	126.10297			0.00	0	3,582
I2038	On	05/11/2015	Bond Future			126.75449	126.75449	128.10088	128.10088			0.00	0	0
Total I2038 Future												0.00	0	3,582
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			1,897.03000	1.89703	3,220,770		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			1,907.03000	1.90703	3,230,770		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			1,887.03000	1.88703	3,210,770		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			5,909.12000	5.90912	7,255,510		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			5,889.12000	5.88912	7,235,510		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			5,899.12000	5.89912	7,245,510		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,582
I2046	On	06/08/2015	Bond Future			122.96585	122.96585	122.94483	122.94483			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			123.50631	123.50631	123.48627	123.48627			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			6,045.17000	6.04517	6,024,150		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			6,055.17000	6.05517	6,034,150		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			6,065.17000	6.06517	6,044,150		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			9,503.73000	9.50373	9,483,690		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			9,513.73000	9.51373	9,493,690		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			9,523.73000	9.52373	9,503,690		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			132.80511	132.80511	132.78268	132.78268			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			134.90719	134.90719	134.88594	134.88594			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			4,207.32000	4.20732	4,184,890		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			4,217.32000	4.21732	4,194,890		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			4,227.32000	4.22732	4,204,890		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			10,104.06000	10.10406	10,082,810		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			10,114.06000	10.11406	10,092,810		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			10,124.06000	10.12406	10,102,810		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.31281	117.34874	8.38475	116.77268		9.65	28,163,697.60	240	35,792
R186	On	05/11/2015	Bond Future			8.37826	119.20625	8.45273	118.62245		9.54	0.00	0	500
R186	On	04/02/2016	Bond Future			8.43309	115.93103	8.51037	115.33757		9.35	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.47908	117.98850	8.55916	117.38584		9.35	0.00	0	0
Total R186 Future												28,163,697.60	240	41,804
R186	On	06/08/2015	Bond Future	8.68	Put			568.03000	0.56803	428,740	9.76	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			4,261.29000	4.26129	4,766,470	9.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			248.12000	0.24812	177,240	9.90	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,753.15000	1.75315	2,091,390	9.63	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,154.78000	1.15478	916,960	9.63	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			1,023.11000	1.02311	805,760	9.65	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,184.40000	2.18440	2,566,480	9.68	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			875.94000	0.87594	681,960	9.68	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			466.72000	0.46672	596,480	9.42	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			3,181.03000	3.18103	2,734,730	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			2,891.55000	2.89155	3,328,320	9.76	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			1,576.69000	1.57669	1,280,690	9.57	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,708.51000	1.70851	2,041,650	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,189.41000	1.18941	946,490	9.62	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			365.05000	0.36505	470,790	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,575.06000	3.57506	3,104,740	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			1,937.82000	1.93782	2,296,530	9.65	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			4,571.40000	4.57140	4,056,300	9.31	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			380.77000	0.38077	490,230	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,507.97000	3.50797	3,041,370	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			396.89000	0.39689	510,260	9.40	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,441.35000	3.44135	2,978,660	9.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.35	Call			1,298.92000	1.29892	1,578,980	9.57	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			66.95000	0.06695	89,510	9.21	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			6,140.24000	6.14024	5,586,740	9.21	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			116.54000	0.11654	154,940	9.26	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			5,338.01000	5.33801	4,800,350	9.26	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			193.64000	0.19364	254,600	9.31	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			696.09000	0.69609	798,120	9.15	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,537.24000	6.53724	6,055,470	9.15	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			926.58000	0.92658	1,061,050	9.22	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			5,687.68000	5.68768	5,238,350	9.22	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			1,837.72000	1.83772	2,079,500	9.40	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,675.72000	3.67572	3,333,700	9.40	0.00	0	1,090
R186	On	05/11/2015	Bond Future	9.00	Call			5,262.23000	5.26223	5,710,280	9.76	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,093.80000	1.09380	958,050	9.76	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.35	Call			2,273.95000	2.27395	2,557,040	9.46	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			3,080.35000	3.08035	2,779,640	9.46	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			2,648.44000	2.64844	2,963,330	9.51	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,669.77000	2.66977	2,400,860	9.51	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.85	Call			4,467.52000	4.46752	4,884,330	9.69	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			1,420.63000	1.42063	1,253,640	9.69	0.00	0	843
R186	On	05/11/2015	Bond Future	8.24	Call			1,901.08000	1.90108	2,148,880	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,579.56000	3.57956	3,243,560	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,933.13000	1.93313	2,184,220	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,531.96000	3.53196	3,199,250	9.41	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			1,965.80000	1.96580	2,219,910	9.42	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,485.05000	3.48505	3,155,360	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,894.13000	8.89413	8,380,800	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			721.25000	0.72125	802,690	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,823.10000	8.82310	8,311,080	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			735.12000	0.73512	818,410	8.87	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,753.03000	8.75303	8,242,860	8.87	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			708.26000	0.70826	788,390	8.86	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,270.02000	3.27002	3,568,830	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,853.29000	4.85329	4,549,440	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,247.00000	1.24700	1,358,760	8.89	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,087.34000	9.08734	8,596,440	8.89	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,203.54000	3.20354	3,496,970	9.27	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,939.77000	4.93977	4,630,540	9.27	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,236.68000	3.23668	3,532,800	9.27	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,896.40000	4.89640	4,589,860	9.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option												0.00	0	53,849
Total For R186												28,163,697.60	240	95,653
R197	On	06/08/2015	Bond Future			289.19614	289.19614	289.14932	289.14932			0.00	0	997
R197	On	05/11/2015	Bond Future			293.77393	293.77393	293.72962	293.72962			0.00	0	0
Total R197 Future												0.00	0	997
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			1,139.32000	1.13932	1,186,140		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			1,159.32000	1.15932	1,206,140		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			1,149.32000	1.14932	1,196,140		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			1,260.38000	1.26038	1,216,070		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			1,270.38000	1.27038	1,226,070		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			1,280.38000	1.28038	1,236,070		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	997
R202	On	06/08/2015	Bond Future			236.43542	236.43542	236.39612	236.39612			0.00	0	53,356
R202	On	05/11/2015	Bond Future			240.17794	240.17794	240.14104	240.14104			0.00	0	0
Total R202 Future												0.00	0	53,356
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			3,593.88000	3.59388	3,554,580		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			3,603.88000	3.60388	3,564,580		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			3,613.88000	3.61388	3,574,580		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			5,848.96000	5.84896	5,812,060		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			5,858.96000	5.85896	5,822,060		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			5,868.96000	5.86896	5,832,060		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,356
R2023	On	06/08/2015	Bond Future			8.18813	101.03580	8.26046	100.64144		7.42	0.00	0	20,973
R2023	On	05/11/2015	Bond Future			8.26627	98.71231	8.34169	98.31290		7.65	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.33504	100.38778	8.41404	99.98184		7.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future									0.00	0	20,973
R2023 On 06/08/2015 Bond Future	8.24	Call			896.36000	0.89636	1,085,840	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			1,007.71000	1.00771	802,830	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			922.96000	0.92296	1,116,180	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			979.86000	0.97986	778,720	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			950.28000	0.95028	1,146,990	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			952.78000	0.95278	755,130	7.32	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Call			4,320.50000	4.32050	4,698,680	7.69	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			40.65000	0.04065	24,470	7.69	0.00	0	911
R2023 On 05/11/2015 Bond Future	8.00	Put			2,823.99000	2.82399	2,552,670	7.44	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			1,016.54000	1.01654	1,146,640	7.44	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			2,788.62000	2.78862	2,519,310	7.44	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Call			979.39000	0.97939	1,105,490	7.44	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			2,859.62000	2.85962	2,586,310	7.44	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			997.85000	0.99785	1,125,940	7.44	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			1,317.37000	1.31737	1,451,320	7.15	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			3,521.48000	3.52148	3,249,490	7.15	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,336.13000	1.33613	1,471,780	7.15	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			3,487.54000	3.48754	3,217,250	7.15	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,355.06000	1.35506	1,492,410	7.15	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			3,453.81000	3.45381	3,185,220	7.15	0.00	0	0
Total R2023 Option									0.00	0	911
Total For R2023									0.00	0	21,884
R203 On 06/08/2015 Bond Future			7.27404	105.21473	7.36534	105.03841		2.44	0.00	0	17,933
R203 On 05/11/2015 Bond Future			7.38848	102.71507	7.49233	102.53716		2.14	0.00	0	0
R203 On 04/02/2016 Bond Future			7.47983	104.45876	7.60112	104.27806		1.61	0.00	0	0
Total R203 Future									0.00	0	17,933
R203 On 06/08/2015 Bond Future	6.74	Call			22.09000	0.02209	33,740	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	6.74	Put			1,237.68000	1.23768	1,073,010	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Call			23.40000	0.02340	35,700	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Put			1,219.40000	1.21940	1,055,380	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Call			24.77000	0.02477	37,680	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Put			1,201.19000	1.20119	1,037,780	2.33	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Call			967.99000	0.96799	1,123,910	2.49	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Put			57.64000	0.05764	37,240	2.49	0.00	0	5,000
R203 On 05/11/2015 Bond Future	6.01	Call			8.51000	0.00851	11,910	2.00	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Put			2,587.25000	2.58725	2,412,740	2.00	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Call			7.88000	0.00788	11,050	2.00	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Put			2,622.00000	2.62200	2,447,260	2.00	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Call			8.19000	0.00819	11,470	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.00	Put			2,604.62000	2.60462	2,429,990	2.00	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			291.04000	0.29104	357,300	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			800.35000	0.80035	685,910	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			280.34000	0.28034	344,970	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			819.62000	0.81962	703,550	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			285.66000	0.28566	351,110	1.56	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			809.95000	0.80995	694,700	1.56	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,933
R2030	On	06/08/2015	Bond Future			8.72918	94.32910	8.79598	93.81103			0.00	0	9,953
R2030	On	05/11/2015	Bond Future			8.79390	95.82286	8.86267	95.29768			0.00	0	0
Total R2030 Future												0.00	0	9,953
R2030	On	06/08/2015	Bond Future	7.74	Put			8,684.72000	8.68472	8,166,650		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			8,597.30000	8.59730	8,079,230		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			8,509.98000	8.50998	7,991,910		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	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			2,896.53000	2.89653	2,371,350		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			2,817.17000	2.81717	2,291,990		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			2,737.90000	2.73790	2,212,720		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,953
R2032	On	06/08/2015	Bond Future			8.82781	98.01318	8.88944	97.50243			0.00	0	1,678
R2032	On	05/11/2015	Bond Future			8.89366	95.41021	8.95706	94.89250			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.95115	97.03029	9.01650	96.50393			0.00	0	0
Total R2032 Future												0.00	0	1,678
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			3,296.50000	3.29650	2,785,750		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			3,209.77000	3.20977	2,699,020		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			3,383.34000	3.38334	2,872,590		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			8,278.56000	8.27856	7,760,850		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			8,186.70000	8.18670	7,668,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			8,370.54000	8.37054	7,852,830		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			2,506.46000	2.50646	1,980,100		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			2,673.40000	2.67340	2,147,040		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			2,589.88000	2.58988	2,063,520		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,678
R2037	On	06/08/2015	Bond Future			8.94713	96.03740	8.99860	95.56807			0.00	0	41,298
R2037	On	05/11/2015	Bond Future			9.00849	97.55818	9.06131	97.08262			0.00	0	0
R2037	On	04/02/2016	Bond Future			9.06354	94.95672	9.11789	94.47331			0.00	0	0
Total R2037 Future												0.00	0	41,298
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			2,395.28000	2.39528	1,925,950		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			2,300.91000	2.30091	1,831,580		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			2,206.68000	2.20668	1,737,350		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			10,425.39000	10.42539	9,949,830		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			10,320.01000	10.32001	9,844,450		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			10,214.80000	10.21480	9,739,240		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			3,256.00000	3.25600	2,772,590		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			3,443.11000	3.44311	2,959,700		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			3,349.49000	3.34949	2,866,080		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	41,298
R204	On	06/08/2015	Bond Future			7.60671	102.26792	7.69092	102.02092		3.72	0.00	0	15,357
R204	On	05/11/2015	Bond Future			7.70740	103.88675	7.79882	103.63702		3.54	0.00	0	0
R204	On	04/02/2016	Bond Future			7.78789	101.61293	7.88821	101.35918		3.09	0.00	0	0
Total R204 Future												0.00	0	15,357
R204	On	06/08/2015	Bond Future	7.74	Call			559.17000	0.55917	694,940	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			415.56000	0.41556	304,330	3.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			575.49000	0.57549	713,630	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			402.65000	0.40265	293,790	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			592.09000	0.59209	732,580	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			390.03000	0.39003	283,520	3.66	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,104.51000	2.10451	2,339,860	3.81	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			25.36000	0.02536	13,710	3.81	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			15.84000	0.01584	20,240	3.32	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,323.59000	4.32359	4,078,260	3.32	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			14.73000	0.01473	18,850	3.32	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,379.96000	4.37996	4,134,350	3.32	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			15.28000	0.01528	19,540	3.32	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,351.77000	4.35177	4,106,300	3.32	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			537.20000	0.53720	631,100	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,498.01000	1.49801	1,338,160	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			519.28000	0.51928	610,790	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,531.21000	1.53121	1,368,970	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			528.04000	0.52804	620,890	2.99	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,514.41000	1.51441	1,353,510	2.99	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	16,056
R2044	On	06/08/2015	Bond Future			8.99550	97.77329	9.05199	97.21165			0.00	0	13,051
R2044	On	05/11/2015	Bond Future			9.05379	99.32162	9.11174	98.75225			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.10613	96.62478	9.16569	96.04613			0.00	0	0
Total R2044 Future												0.00	0	13,051
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			3,172.40000	3.17240	2,610,760		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			3,068.00000	3.06800	2,506,360		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			2,963.78000	2.96378	2,402,140		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			9,206.77000	9.20677	8,637,400		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			9,092.88000	9.09288	8,523,510		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			8,979.21000	8.97921	8,409,840		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,624.60000	1.62460	1,045,950		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			1,525.23000	1.52523	946,580		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	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
R2044	On	04/02/2016	Bond Future	8.99	Put			1,724.15000	1.72415	1,145,500		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	13,051
R2048	On	06/08/2015	Bond Future			8.97859	101.51429	9.03499	100.93762			0.00	0	41,313
R2048	On	05/11/2015	Bond Future			9.03776	98.69233	9.09564	98.10767			0.00	0	0
R2048	On	04/02/2016	Bond Future			9.09151	100.36753	9.15102	99.77322			0.00	0	0
Total R2048 Future												0.00	0	41,313
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			3,084.25000	3.08425	2,507,580		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			2,976.89000	2.97689	2,400,220		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			2,869.73000	2.86973	2,293,060		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			12,342.92000	12.34292	11,758,260		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			12,219.21000	12.21921	11,634,550		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			12,095.75000	12.09575	11,511,090		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			1,623.15000	1.62315	1,028,840		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			1,520.94000	1.52094	926,630		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			1,418.92000	1.41892	824,610		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	41,313
R207	On	06/08/2015	Bond Future			7.84253	98.36329	7.93128	98.04176		4.93	0.00	0	35,529
R207	On	05/11/2015	Bond Future			7.93246	99.92054	8.02699	99.59509		4.73	0.00	0	0
R207	On	04/02/2016	Bond Future			8.00839	97.97438	8.10986	97.64363		4.36	0.00	0	0
R207	On	05/05/2016	Bond Future			8.07432	99.71314	8.18338	99.37761		4.36	0.00	0	0
Total R207 Future												0.00	0	35,529
R207	On	06/08/2015	Bond Future	7.75	Call			336.88000	0.33688	453,480	4.85	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			995.01000	0.99501	790,080	4.85	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			349.32000	0.34932	468,930	4.85	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			971.01000	0.97101	769,090	4.85	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			97.58000	0.09758	142,600	4.77	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,819.83000	1.81983	1,543,320	4.77	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			324.75000	0.32475	438,350	4.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.74	Put			1,019.35000	1.01935	811,420	4.85	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			673.04000	0.67304	785,420	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,665.21000	1.66521	1,452,140	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			685.88000	0.68588	800,040	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,643.27000	1.64327	1,431,980	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			698.89000	0.69889	814,830	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,621.52000	1.62152	1,412,010	4.59	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			351.73000	0.35173	415,660	4.50	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			2,429.48000	2.42948	2,167,960	4.50	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			411.78000	0.41178	485,670	4.52	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			2,243.13000	2.24313	1,991,570	4.52	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			514.57000	0.51457	593,370	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,556.61000	2.55661	2,304,660	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			523.73000	0.52373	603,630	4.16	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,532.41000	2.53241	2,281,560	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			533.00000	0.53300	614,280	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,508.34000	2.50834	2,258,870	4.16	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			340.65000	0.34065	395,180	4.11	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			3,119.99000	3.11999	2,843,770	4.11	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,112.58000	1.11258	1,243,480	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,142.70000	2.14270	1,938,070	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,125.45000	1.12545	1,257,740	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,124.48000	2.12448	1,921,240	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			779.05000	0.77905	873,090	4.18	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,716.11000	2.71611	2,474,620	4.18	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,099.80000	1.09980	1,229,310	4.26	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,161.03000	2.16103	1,955,010	4.26	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	35,776
R208	On	06/08/2015	Bond Future			7.97732	96.97485	8.06028	96.61741		6.04	0.00	0	38,528
R208	On	05/11/2015	Bond Future			8.05964	95.11083	8.14698	94.74887		6.06	0.00	0	0
R208	On	04/02/2016	Bond Future			8.12777	96.72548	8.22018	96.35758		5.69	0.00	0	0
Total R208 Future												0.00	0	38,528
R208	On	06/08/2015	Bond Future	8.00	Put			881.67000	0.88167	685,840	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			641.82000	0.64182	806,600	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			858.26000	0.85826	665,600	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			3,355.38000	3.35538	3,698,160	6.28	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			33.81000	0.03381	19,150	6.28	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			603.05000	0.60305	761,110	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			905.75000	0.90575	706,370	5.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	8.00	Call			622.12000	0.62212	783,730	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			649.24000	0.64924	766,070	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,350.38000	2.35038	2,105,250	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			662.36000	0.66236	781,060	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,321.26000	2.32126	2,078,000	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			675.66000	0.67566	796,440	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,292.34000	2.29234	2,051,160	5.88	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,143.26000	2.14326	2,399,180	6.13	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			778.50000	0.77850	672,460	6.13	0.00	0	2,200
R208	On	04/02/2016	Bond Future	7.76	Call			894.44000	0.89444	1,026,740	5.52	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,743.90000	2.74390	2,508,300	5.52	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			867.56000	0.86756	996,330	5.52	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,798.39000	2.79839	2,559,260	5.52	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			880.93000	0.88093	1,011,320	5.52	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,771.06000	2.77106	2,533,550	5.52	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	40,926
R209	On	06/08/2015	Bond Future			8.88415	77.55749	8.94054	77.13205		14.59	0.00	0	28,177
R209	On	05/11/2015	Bond Future			8.94258	75.63790	9.00041	75.20660		15.20	0.00	0	29
R209	On	04/02/2016	Bond Future			8.99351	76.92209	9.05290	76.48371		15.15	0.00	0	0
Total R209 Future												0.00	0	28,206
R209	On	06/08/2015	Bond Future	8.99	Call			1,630.20000	1.63020	1,861,980	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,260.06000	1.26006	1,066,400	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,670.59000	1.67059	1,906,060	14.59	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,225.96000	1.22596	1,035,990	14.59	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,711.93000	1.71193	1,950,870	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,192.92000	1.19292	1,006,420	14.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			6,753.52000	6.75352	7,165,580	15.39	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			46.82000	0.04682	33,440	15.39	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.01	Call			421.88000	0.42188	460,480	14.46	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			8,363.01000	8.36301	7,970,310	14.46	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			3,697.98000	3.69798	3,977,120	15.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,879.30000	1.87930	1,727,140	15.37	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			401.84000	0.40184	438,400	14.45	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,516.17000	8.51617	8,121,430	14.45	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			411.53000	0.41153	448,940	14.45	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,439.19000	8.43919	8,045,300	14.45	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,562.85000	2.56285	2,751,410	14.96	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,840.33000	4.84033	4,590,510	14.96	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,593.18000	2.59318	2,783,910	14.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.76	Put			4,793.79000	4.79379	4,546,140	14.97	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,532.72000	2.53272	2,719,350	14.95	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,887.18000	4.88718	4,635,430	14.95	0.00	0	0
Total R209 Option												0.00	0	3,814
Total For R209												0.00	0	32,020
R210	On	06/08/2015	Bond Future			179.35599	179.35599	179.32685	179.32685			0.00	0	1,227
R210	On	05/11/2015	Bond Future			180.06356	180.06356	180.03596	180.03596			0.00	0	0
Total R210 Future												0.00	0	1,227
R210	On	06/08/2015	Bond Future	179.01	Call			316.85000	0.31685	345,990		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			336.85000	0.33685	365,990		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			326.85000	0.32685	355,990		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			1,954.04000	1.95404	1,926,440		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,964.04000	1.96404	1,936,440		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,974.04000	1.97404	1,946,440		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,227
R211	On	06/08/2015	Bond Future			134.21731	134.21731	134.19907	134.19907			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.34211	136.34211	136.32516	136.32516			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			790.93000	0.79093	772,690		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			800.93000	0.80093	782,690		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			810.93000	0.81093	792,690		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,335.16000	1.33516	1,352,110		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,325.16000	1.32516	1,342,110		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,315.16000	1.31516	1,332,110		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	06/08/2015	Bond Future			139.11042	139.11042	139.08764	139.08764			0.00	0	1,109
R212	On	05/11/2015	Bond Future			141.31265	141.31265	141.29118	141.29118			0.00	0	0
Total R212 Future												0.00	0	1,109
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			1,902.36000	1.90236	1,879,580		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			1,912.36000	1.91236	1,889,580		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			1,922.36000	1.92236	1,899,580		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,708.82000	4.70882	4,687,350		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,718.82000	4.71882	4,697,350		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,698.82000	4.69882	4,677,350		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,109
R213	On	06/08/2015	Bond Future			8.76645	88.28790	8.82803	87.82774		12.53	0.00	0	17,330
R213	On	05/11/2015	Bond Future			8.83151	86.14229	8.89483	85.67583		13.03	0.00	0	0
R213	On	04/02/2016	Bond Future			8.89022	87.60443	8.95549	87.13027		12.91	0.00	0	0
Total R213 Future												0.00	0	17,330
R213	On	06/08/2015	Bond Future	8.49	Call			485.86000	0.48586	578,020	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,056.04000	3.05604	2,688,040	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			504.19000	0.50419	599,460	12.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,996.76000	2.99676	2,631,870	12.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			523.02000	0.52302	621,550	12.22	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,938.08000	2.93808	2,576,450	12.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			267.89000	0.26789	298,630	12.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,379.09000	9.37909	8,943,370	12.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			274.85000	0.27485	306,330	12.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,301.38000	9.30138	8,866,400	12.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			281.94000	0.28194	314,190	12.38	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,223.91000	9.22391	8,789,700	12.38	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,723.12000	2.72312	2,945,430	12.74	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,303.01000	4.30301	4,051,160	12.74	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,754.64000	2.75464	2,979,100	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,260.29000	4.26029	4,010,590	12.75	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,786.36000	2.78636	3,013,250	12.76	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			4,217.86000	4.21786	3,970,590	12.76	0.00	0	0
Total R213 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										0.00	0	17,330
R214 On 06/08/2015 Bond Future			8.92796	78.63179	8.98432	78.18343		15.31		0.00	0	22,215
R214 On 05/11/2015 Bond Future			8.98579	76.58635	9.04357	76.13181		15.93		0.00	0	0
R214 On 04/02/2016 Bond Future			9.03810	77.88633	9.09746	77.42423		15.91		0.00	0	4,320
Total R214 Future										0.00	0	26,535
R214 On 06/08/2015 Bond Future	8.74	Call			749.72000	0.74972	880,370	15.11		0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,725.37000	2.72537	2,407,660	15.11		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			774.89000	0.77489	909,150	15.12		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,668.03000	2.66803	2,353,930	15.12		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			800.64000	0.80064	938,550	15.13		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,611.40000	2.61140	2,300,950	15.13		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Call			384.99000	0.38499	420,500	15.17		0.00	0	0
R214 On 05/11/2015 Bond Future	7.99	Put			9,433.06000	9.43306	9,014,030	15.17		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			394.56000	0.39456	430,900	15.17		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			9,348.65000	9.34865	8,930,450	15.17		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			404.76000	0.40476	441,510	15.17		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			9,265.04000	9.26504	8,847,250	15.17		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Call			860.53000	0.86053	913,630	15.14		0.00	0	0
R214 On 04/02/2016 Bond Future	7.99	Put			10,310.39000	10.31039	9,901,390	15.14		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Call			874.87000	0.87487	928,840	15.14		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			10,230.98000	10.23098	9,822,850	15.14		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			890.19000	0.89019	944,240	15.14		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			10,152.72000	10.15272	9,744,670	15.14		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	26,535
Total for Bond										28,163,697.60	240	493,774
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			488.13900	488.13900	486.05800	486.05800			53,695,290.00	11	468
GOVI On 05/11/2015 GOVI			495.94300	495.94300	493.83400	493.83400			0.00	0	27
GOVI On 04/02/2016 GOVI			504.35200	504.35200	502.20900	502.20900			0.00	0	0
Total GOVI Future									53,695,290.00	11	495
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			139,320.00000	13.93200	118,510,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			139,420.00000	13.94200	118,610,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			139,520.00000	13.95200	118,710,000		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			361,560.00000	36.15600	340,470,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			361,660.00000	36.16600	340,570,000		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			361,760.00000	36.17600	340,670,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			97,810.00000	9.78100	76,380,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			97,910.00000	9.79100	76,480,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			98,010.00000	9.80100	76,580,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										53,695,290.00	11	495
Total for GOVI										53,695,290.00	11	495
AL37 On 06/08/2015 Index Future			456.97400	456.97400	455.55200	455.55200				0.00	0	124
AL37 On 05/11/2015 Index Future			464.28000	464.28000	462.84000	462.84000				0.00	0	0
Total AL37 Future										0.00	0	124
Total For AL37										0.00	0	124
AL7T On 06/08/2015 Index Future			538.39000	538.39000	535.89700	535.89700				0.00	0	3
AL7T On 05/11/2015 Index Future			546.99700	546.99700	544.47000	544.47000				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 06/08/2015 Index Future			491.43100	491.43100	489.29400	489.29400				0.00	0	508
ALBI On 05/11/2015 Index Future			499.28800	499.28800	497.12200	497.12200				0.00	0	103
ALBI On 04/02/2016 Index Future			507.75400	507.75400	505.55300	505.55300				0.00	0	0
Total ALBI Future										0.00	0	611
Total For ALBI										0.00	0	611
IGOV On 06/08/2015 Index Future			228.41400	228.41400	228.53800	228.53800				0.00	0	1,080
IGOV On 05/11/2015 Index Future			232.06600	232.06600	232.19400	232.19400				0.00	0	17
IGOV On 04/02/2016 Index Future			236.00100	236.00100	236.13200	236.13200				0.00	0	0
Total IGOV Future										0.00	0	1,097
Total For IGOV										0.00	0	1,097
ILBI On 06/08/2015 Index Future			619.64300	619.64300	620.08700	620.08700				0.00	0	159
ILBI On 05/11/2015 Index Future			629.75200	629.75200	630.20600	630.20600				0.00	0	0
Total ILBI Future										0.00	0	159
Total For ILBI										0.00	0	159
Total for Index										0.00	0	1,994
JIBAR f On 15/07/2015 Jibar Future			6.14000	93.86000	6.17000	93.83000				0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.29000	93.71000	6.32000	93.68000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.33000	93.67000	6.37000	93.63000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.46000	93.54000	6.51000	93.49000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.50000	93.50000	6.56000	93.44000				0.00	0	500
JIBAR f On 15/12/2015 Jibar Future			6.62000	93.38000	6.68000	93.32000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.79000	93.21000	6.86000	93.14000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.87000	93.13000	6.94000	93.06000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.09000	92.91000	7.17000	92.83000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.30000	92.70000	7.37000	92.63000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.46000	92.54000	7.54000	92.46000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.59000	92.41000	7.67000	92.33000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2017 Jibar Future			7.81000	92.19000	7.81000	92.19000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
Total for Derivatives :										81,858,987.60	251	498,763
AA02 On 28/03/2016 Spot Bond				100.11884		100.00410				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.36403		100.17482				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.22000	102.72333	9.30000	102.45075			18,440,000,000,000.00	2,000,000,000	1,000,000,000	
Total AA05 SPOT									18,440,000,000,000.00	2,000,000,000	1,000,000,000	
Total For AA05									18,440,000,000,000.00	2,000,000,000	1,000,000,000	
AA06 On 15/04/2021 Spot Bond				101.74455		101.62951				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.40500	102.39433	9.48500	102.01749				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.40100	10.00000	109.37300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.40983		100.87319				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				100.19380		99.65850				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.61000	97.22897	9.69000	96.98298				0.00	0	360,000,000
Total AB013 SPOT										0.00	0	360,000,000
Total For AB013										0.00	0	360,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.50138	100.00000	10.47594				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 13/11/2024 Spot Bond			10.84000	101.27058	10.84000	101.24154			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.86521	100.00000	9.84568			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				102.25453		101.75745			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.81500	104.11166	8.90000	103.94358			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			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			2.32500	274.55655	2.32500	274.46095			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.89249		100.61549			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.80952		100.53139			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.60541		100.32670			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.61381		100.33466			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				100.17118		99.77196			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				99.75552		99.71086			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				99.43587		99.39133			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.57080		101.03027			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.59767		101.05671			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.06500	175.84055	2.06500	175.78055			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.75191	2.17000	176.69110			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	189.04005	1.82000	188.97681			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.21125	81.60876	8.29625	81.42612			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.21125	81.60876	8.29625	81.42612			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.10000		100.05000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.42757		100.21871			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				99.35000		99.30000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				98.40000		98.34000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				97.87000		97.81000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				96.46000		96.40000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				96.79000		96.74000			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				101.74067		101.72021			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				99.87722		101.62224			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN49 On 12/04/2016 Spot Bond				95.42000		95.36000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				94.70000		94.64000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				94.41000		94.35000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				94.14000		94.08000			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				100.07908		100.05929			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			6.79000	105.30043	6.81500	105.27578			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				101.81179		101.68051				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				92.38000		92.32000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				92.17000		92.11000				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			2.60000	111.97718	2.60000	111.93727				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	164.47340	2.44000	164.41563				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			2.41000	215.83854	2.41000	215.76289				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				90.85000		90.79000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.76000	91.94283	9.83000	91.57386				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				103.03000		102.95000				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				67.66000		69.22000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				101.09261		101.09261				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				98.52000		98.52000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				106.64500		106.64500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.29851	9.63000	106.27120				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				102.08000		102.08000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.68500	105.90703	9.75500	105.38426				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.11000	91.33999	9.19000	90.98939				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				107.98000		108.31000				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				115.73000		115.73000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.78000	105.23558	9.85000	104.71712			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				92.48000		92.48000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.83274		100.46416			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.41246		101.38998			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.36500	106.47767	8.45000	106.24709			0.00	0	1,410,000,000
Total ABS10 SPOT									0.00	0	1,410,000,000
Total For ABS10									0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			9.11500	103.55303	9.19500	103.17238		9,115,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								9,115,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								9,115,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.37500	100.79614	9.46000	100.44625			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.81500	100.60422	9.89500	100.18764			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.28500	96.49998	9.37000	96.15578		92,850,000,000,000.00		10,000,000,000	4,410,000,000
Total ABS6 SPOT								92,850,000,000,000.00	10,000,000,000	4,410,000,000	
Total For ABS6								92,850,000,000,000.00	10,000,000,000	4,410,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.88000	95.48518	9.95000	95.01709			28,849,600,000,000.00	2,920,000,000	1,485,000,000
Total ABS7 SPOT									28,849,600,000,000.00	2,920,000,000	1,485,000,000
Total For ABS7									28,849,600,000,000.00	2,920,000,000	1,485,000,000
ABS9 On 17/03/2016 Spot Bond			7.71500	103.84553	7.77000	103.78641			1,543,000,000,000.00	200,000,000	100,000,000
Total ABS9 SPOT									1,543,000,000,000.00	200,000,000	100,000,000
Total For ABS9									1,543,000,000,000.00	200,000,000	100,000,000
ABSI2 On 07/12/2023 Spot Bond			2.13500	278.20749	2.13500	278.11203			85,400,000,000.00	40,000,000	40,000,000
Total ABSI2 SPOT									85,400,000,000.00	40,000,000	40,000,000
Total For ABSI2									85,400,000,000.00	40,000,000	40,000,000
ABSI3 On 31/01/2017 Spot Bond			1.19000	133.84659	1.19000	133.80405			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			2.14000	135.87290	2.14000	135.82619			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	0.00665	100.00000	0.00663			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	99.18479	100.00000	99.45504			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			10.95000	104.43161	10.97500	104.39574			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				101.74145		101.19819			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	8.86510	100.00000	8.84362			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				101.77101		101.22724			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				102.18977		101.63862			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL03L On 20/03/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL042 On 20/08/2015 Spot Bond				101.71188		101.16914			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			100.00000		11.00000	70.81475			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL073 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond			100.45014			100.23952			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0
ACL077 On 20/09/2015 Spot Bond			100.47434			100.26181			0.00	0	0
Total ACL077 SPOT									0.00	0	0
Total For ACL077									0.00	0	0
ACL078 On 20/09/2015 Spot Bond			100.43934			100.22956			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0
ACL080 On 20/09/2015 Spot Bond			100.44664			100.23629			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond			100.44985			100.23925			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			103.66486			103.64006			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083 On 30/07/2017 Spot Bond				103.66486		103.64006			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				103.68569		103.66074			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				103.68569		103.66074			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				103.64403		103.61938			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				96.82787		96.80921			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.19870		100.13118			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.44230		100.23229			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.44934		100.23875			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.45221		100.24139			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.44639		100.23603			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.43353		100.22421			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.58500	101.84277	9.67000	101.50840			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
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				91.07372		91.05366			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				187.70895		189.64593			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				187.76699		189.70400			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				100.43926		100.22947			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				101.37000		101.15815			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				101.14243		100.67365			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				101.36997		101.15815			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				100.06762		100.04507			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141 On 30/07/2017 Spot Bond				103.99429		103.97040			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.65409		100.44366			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				101.39441		101.18610			0.00	0	150,000,000
Total ACL144 SPOT									0.00	0	150,000,000
Total For ACL144									0.00	0	150,000,000
ACL145 On 20/12/2021 Spot Bond				100.44015		100.23030			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.29268		101.08366			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.43512		100.22568			0.00	0	0
Total ACL156 SPOT									0.00	0	0
Total For ACL156									0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.42486		100.21623			0.00	0	0
Total ACL157 SPOT									0.00	0	0
Total For ACL157									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.88760	10.23000	102.85970			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.41947		100.21126			0.00	0	0
Total ACL162 SPOT									0.00	0	0
Total For ACL162									0.00	0	0
ACL165 On 20/06/2017 Spot Bond				113.96270		113.96270			0.00	0	0
Total ACL165 SPOT									0.00	0	0
Total For ACL165									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.68500	100.71177	9.76500	100.42708			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.43416		100.22479			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	118.93974	1.75000	118.90017			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.23757		100.21574			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.24484		100.22234			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.23028		100.20912			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.46457		100.25422			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.75100		101.54222			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				100.22766		100.20674			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18€ On 20/09/2017 Spot Bond				101.07404		101.05283			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.24338		100.22102			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				100.42897		100.22001			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.44121		100.23127			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.44500		100.23476			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.53374		100.32689			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.71660		100.50955			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.44597		100.23566			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.44597		100.23566			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.26805		100.24344			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.23902		100.21706			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.46046		100.24903			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.77384		101.75154			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.26805		100.24344			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				98.21137		98.19194			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.45094		100.24024			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.25646		100.23290			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				136.19007		137.60475			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				137.17251		138.59722			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.22446		100.20382			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.22242		100.20197			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.38588		100.84885			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.22795		100.20700			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.51942		99.31135			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.23757		100.21574			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.22475		100.20409			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.22446		100.20382			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.43666		100.22708			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond				101.72354		101.18734				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.36449		100.34158				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.35842		100.33589				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.95658		100.54878				0.00	0	200,000,000
Total ADCB01 SPOT										0.00	0	200,000,000
Total For ADCB01										0.00	0	200,000,000
ADCB0 On 31/07/2016 Spot Bond				101.92537		101.45124				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				101.88225		101.40865				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.38018		100.86679				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	36.63574	100.00000	36.54699				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.27706	100.00000	13.24489				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.44465	100.00000	1.44115				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.86964		100.84914				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				100.95615						0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF1C On 21/11/2014 Spot Bond				101.01375						0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.73552		101.53247				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.88696		101.68190				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				102.08881		101.88104				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.50328		101.48256				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.15000	100.15930	8.23500	100.07376				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				101.92769		101.90103				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				102.23893		102.20789				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.19185	100.00000	37.06145				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.67055	100.00000	9.63665				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.20500	100.61798	9.28500	100.35015				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.78000	112.23537	9.85000	111.80492				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03 On 09/03/2016 Spot Bond			7.55500	105.56582	7.61000	105.50751			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.50000	99.38327	9.57000	98.94877			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.47541	100.00000	13.44559			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.13500	99.90530	10.19500	99.42696			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	168.51878	2.69000	168.45843			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.56562		100.54433			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.19505		100.12804			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.20623		100.13767			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.27885		100.25993			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				101.01156		100.98313			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.25502		100.23536			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN001 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.42486		100.21623			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.36755		100.33918			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.02728		101.01048			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN016 On 11/04/2017 Spot Bond				94.24000		94.24000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.77309		100.75633			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				113.74368		113.68439			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.66000	234.55559	2.66000	234.47177			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN023 On 07/07/2017 Spot Bond				115.16543		115.06924			0.00	0	0
Total ASN023 SPOT									0.00	0	0
Total For ASN023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN024 SPOT									0.00	0	0
Total For ASN024									0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN025 SPOT									0.00	0	0
Total For ASN025									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.06561		98.85777			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 14/08/2017 Spot Bond				109.58952		111.06816			0.00	0	0
Total ASN031 SPOT									0.00	0	0
Total For ASN031									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				112.63449		113.09497			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.16785		101.14548			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.67500	208.02844	2.67500	207.95405			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.21162		100.19216			0.00	0	0
Total ASN046 SPOT									0.00	0	0
Total For ASN046									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 24/09/2016 Spot Bond				100.29385		100.16409			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				99.87584		101.63314			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				101.77245		101.64168			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.87610		101.62808			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.88447		101.47996			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.87304		101.40843			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				98.46909		98.46763			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.02040		100.02056			0.00	0	0
Total ASN063 SPOT									0.00	0	0
Total For ASN063									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.62227		100.60134			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.65978		100.35012			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.38748		100.36581			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond			100.00000	13.18332	100.00000	100.00000				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	36.39825	100.00000	36.31771				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	20.94803	100.00000	20.89728				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	21.03738	100.00000	20.98641				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40(On 20/12/2017 Spot Bond			100.00000	20.63530	100.00000	20.58531				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	28.94993	100.00000	28.87979				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49(On 19/09/2016 Spot Bond			100.00000	38.98282	100.00000	38.88838				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50(On 16/03/2018 Spot Bond			100.00000	16.10350	100.00000	16.06449				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55(On 29/12/2016 Spot Bond			100.00000	38.28628	100.00000	38.19353				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56(On 29/06/2016 Spot Bond			100.00000	55.37414	100.00000	55.24000				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.72659		100.40195				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAR00: On 20/03/2016 Spot Bond				100.20694		100.18790			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.45925		100.44073			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.25500	103.96099	9.33500	103.71318			0.00	0	150,000,000
Total BAW11 SPOT									0.00	0	150,000,000
Total For BAW11									0.00	0	150,000,000
BAW13 On 17/04/2017 Spot Bond				102.32471		102.17815			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				101.89380		101.39906			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				100.85423		100.43682			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				101.21595		100.79745			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.68500	100.19890	9.76500	99.84308		9,588,150,000,000.00	990,000,000	1,380,000,000	
Total BAW19 SPOT								9,588,150,000,000.00	990,000,000	1,380,000,000	
Total For BAW19								9,588,150,000,000.00	990,000,000	1,380,000,000	
BAW2 On 02/10/2015 Spot Bond			6.78000	104.07575	6.80500	104.05030			0.00	0	0
Total BAW2 SPOT									0.00	0	0
Total For BAW2									0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	62.14420	100.00000	61.99201			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.93500	99.43713	10.01500	99.03344			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				102.26121		102.24077			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			8.96500	104.41781	9.05000	104.22072				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.87484	100.90272	10.90388	100.85900				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			7.91987		10.80556					0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.69350		10.88865					0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.03835		100.05524				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92709	100.21359	10.93181	100.18269				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.88115	99.87714	11.95728	99.68248				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.04042		100.05662				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.04042		100.05662				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.04049		100.05669				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.12484	100.03153	11.15388	99.98753				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.04742	100.28921	11.06691	100.25087				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14 On 30/09/2015 Spot Bond			7.91987		10.80556				0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	100.37298	11.06000	100.34299			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.20947	100.20576	10.25540	100.14511			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.84571		100.86497			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.08486		100.05656			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.08486		100.05656			0.00	0	0
Total BAYA19 SPOT									0.00	0	0
Total For BAYA19									0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				99.99797		99.99797			0.00	0	0
Total BAYA20 SPOT									0.00	0	0
Total For BAYA20									0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			8.43642	103.36265	8.43642	103.36265			0.00	0	0
Total BAYA21 SPOT									0.00	0	0
Total For BAYA21									0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.74000	98.94946	11.82500	98.77029			0.00	0	0
Total BAYA22 SPOT									0.00	0	0
Total For BAYA22									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond				101.02311		101.02311			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/09/2017 Spot Bond			11.66500	97.27716	11.75000	97.08396			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/09/2017 Spot Bond				99.99797		99.99797			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29 On 31/12/2015 Spot Bond				100.02837		100.04875			0.00	0	0
Total BAYA29 SPOT									0.00	0	0
Total For BAYA29									0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	100.07481	9.28000	100.04987			0.00	0	0
Total BAYA30 SPOT									0.00	0	0
Total For BAYA30									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.08369		100.05577			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.55500	97.02157	11.63500	96.82626			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.08135		100.05421			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.08330		100.05552			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.08330		100.05552			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.89645		99.89645			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.08041		100.05359			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.03401		100.05230			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.99797		99.99797			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.03401		100.05230			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA43 On 31/03/2017 Spot Bond				100.08056		100.05369			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.03156		100.05082			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.03412		100.05241			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.01633		100.04090			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.06956		100.04636			0.00	0	0
Total BAYA48 SPOT									0.00	0	0
Total For BAYA48									0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.87484	100.91860	13.90388	100.86696			0.00	0	0
Total BAYB02 SPOT									0.00	0	0
Total For BAYB02									0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.19266	100.34189	15.24377	100.23302			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.11188	101.54021	14.11188	101.54021			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.10851		100.07232			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.10851		100.07232			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.10851		100.07232			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.11236		100.07488			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				100.09499		100.06330			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	35.45619	100.00000	35.38893			0.00	0	0
Total BAYC1U SPOT									0.00	0	0
Total For BAYC1U									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.82650	100.00000	18.78089			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.13423	100.00000	17.09272			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.78771	100.00000	12.75673			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.08033	100.00000	11.05349			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.63814		101.41543			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				99.94549		99.91515			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				99.94112		99.90971			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				101.48446		101.46479			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP3U On 30/06/2019 Spot Bond			100.00000	9.17316	100.00000	9.15094				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	9.17316	100.00000	9.15094				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP94I On 23/07/2015 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total BCP94U SPOT										0.00	0	0
Total For BCP94U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.03500	182.42379	2.03500	182.36176				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.30000	158.35935	8.37000	156.96664				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.30000	158.74113	8.37000	157.35867				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.68500	97.35229	8.75500	96.81298				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
BEER0 On 28/03/2018 Spot Bond			8.35500	98.90568	8.43500	98.69499				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				102.32116		102.09844				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				101.72777		101.50386			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				102.25947		102.03604			0.00	0	20,000,000
Total BG22A3 SPOT									0.00	0	20,000,000
Total For BG22A3									0.00	0	20,000,000
BG22B: On 21/07/2016 Spot Bond				101.85716		101.63152			0.00	0	400,000,000
Total BG22B1 SPOT									0.00	0	400,000,000
Total For BG22B1									0.00	0	400,000,000
BG22C: On 21/07/2016 Spot Bond				101.95667		101.72969			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D: On 21/07/2016 Spot Bond				102.23487		102.00415			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	39.19141	100.00000	39.09543			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.78605		101.32265			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.81213		101.34837			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				101.82082		101.35694			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B: On 30/10/2016 Spot Bond				101.92511		101.45977			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C: On 30/10/2016 Spot Bond				102.06408		101.59680			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32D On 30/10/2016 Spot Bond			100.00000	38.33597	100.00000	38.24208				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	38.33597	100.00000	38.24208				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.67902		100.36850				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.68621		100.37537				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.46500	103.12904	8.55000	102.97298				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.70778		100.39597				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.74595		100.43243				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	21.90739	100.00000	21.85431				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	21.90739	100.00000	21.85431				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.73613		102.19066				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.33500	99.60862	11.42000	99.29495				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL03 On 05/02/2025 Spot Bond				101.53881		101.51222				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.22500	99.96604	11.31000	99.64557				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				103.10192		103.08096				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	73.58317	100.00000	73.44512				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.19926		100.67396				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				99.67426		99.70126				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.86500	100.03803	8.94500	99.75054			39,006,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT									19,006,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06									19,006,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC45 On 15/07/2015 Spot Bond				99.79073		99.77329				0.00	0	0
Total BIDC45 SPOT										0.00	0	0
Total For BIDC45										0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				101.45913		101.44030				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				99.02215		99.03962				0.00	0	0
Total BIDC47 SPOT										0.00	0	0
Total For BIDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.31176		100.77793				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.43324		100.89727				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B On 21/11/2015 Spot Bond				100.77947		100.76110			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				100.81763		100.79838			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				100.88695		100.86605			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.17458		101.14685			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				102.17047		101.62146			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				101.94630		101.56954			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				101.99127		101.61388			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BSR14 SPOT									0.00	0	0
Total For BSR14									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.34566		100.32074			0.00	0	0
Total BSR15 SPOT									0.00	0	0
Total For BSR15									0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.37341		100.34651			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.59235		100.37712			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				97.91654		97.89742			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC01(On 24/11/2015 Spot Bond				97.28119		97.26231			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC02(On 16/07/2015 Spot Bond				99.75916		99.74064			0.00	0	0
Total BTC023 SPOT									0.00	0	0
Total For BTC023									0.00	0	0
BTC03(On 07/07/2015 Spot Bond				99.92992		99.91240			0.00	0	0
Total BTC035 SPOT									0.00	0	0
Total For BTC035									0.00	0	0
BTC03(On 06/07/2015 Spot Bond				99.94747		99.92996			0.00	0	0
Total BTC037 SPOT									0.00	0	0
Total For BTC037									0.00	0	0
BTC03(On 15/07/2015 Spot Bond				99.78987		99.77236			0.00	0	0
Total BTC038 SPOT									0.00	0	0
Total For BTC038									0.00	0	0
BTC03(On 21/07/2015 Spot Bond				99.68471		99.66720			0.00	0	0
Total BTC039 SPOT									0.00	0	0
Total For BTC039									0.00	0	0
BTC04(On 27/07/2015 Spot Bond				99.58033		99.56284			0.00	0	0
Total BTC040 SPOT									0.00	0	0
Total For BTC040									0.00	0	0
BTC04(On 28/07/2015 Spot Bond				99.56575		99.54838			0.00	0	0
Total BTC041 SPOT									0.00	0	0
Total For BTC041									0.00	0	0
BTC04(On 04/08/2015 Spot Bond				98.98080		98.99837			0.00	0	0
Total BTC043 SPOT									0.00	0	0
Total For BTC043									0.00	0	0
BTC04(On 13/08/2015 Spot Bond				99.27828		99.26067			0.00	0	0
Total BTC045 SPOT									0.00	0	0
Total For BTC045									0.00	0	0
BTC04(On 24/08/2015 Spot Bond				99.08593		99.06835			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC04(On 21/08/2015 Spot Bond				99.13615		99.11852			0.00	0	0
Total BTC047 SPOT									0.00	0	0
Total For BTC047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC048 On 04/09/2015 Spot Bond				98.88236		98.86462			0.00	0	0
Total BTC048 SPOT									0.00	0	0
Total For BTC048									0.00	0	0
BTC049 On 07/09/2015 Spot Bond				98.82949		98.81175			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC050 On 15/07/2015 Spot Bond				99.78494		99.76701			0.00	0	0
Total BTC050 SPOT									0.00	0	0
Total For BTC050									0.00	0	0
BTC051 On 11/09/2015 Spot Bond				98.61294		98.60235			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	36.22414	100.00000	36.13639			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.13339		100.01533			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.13652		100.01771			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.32978		100.30898			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.50427		100.96383			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	17.95987	100.00000	17.91637			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.66500	107.75784	9.75000	107.62192			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				106.43077		105.99045			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL11 On 06/05/2016 Spot Bond			8.71500	103.07000	8.80000	102.97729				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.75500	99.96601	12.83500	99.73335				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				99.36895		98.86963				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.05500	100.62723	13.13500	100.37499				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.11500	101.70912	9.20000	101.54022				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				98.42180		97.89539				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.05500	97.70657	13.13500	97.43271				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				102.01003		101.51441				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				94.51716		94.19619				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				101.55034		101.03580				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.73500	93.04378	10.81500	92.73702				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.60801		101.06500				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.20500	113.02963	10.27500	112.59259			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.20500	108.79510	10.27500	108.34014		40,820,000,000,000.00	4,000,000,000	1,300,000,000	
Total CCT02 SPOT								10,820,000,000,000.00	4,000,000,000	1,300,000,000	
Total For CCT02								10,820,000,000,000.00	4,000,000,000	1,300,000,000	
CCT03 On 15/03/2025 Spot Bond			10.13000	109.57202	10.20000	109.09937		0.00	0	500,000,000	
Total CCT03 SPOT								0.00	0	500,000,000	
Total For CCT03								0.00	0	500,000,000	
CGR10 On 08/12/2016 Spot Bond				101.16674		100.75321		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			11.86500	103.25982	11.95000	103.16864		0.00	0	0	
Total CGR11 SPOT								0.00	0	0	
Total For CGR11								0.00	0	0	
CGR13 On 27/06/2016 Spot Bond				100.16161		100.03703		0.00	0	0	
Total CGR13 SPOT								0.00	0	0	
Total For CGR13								0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				103.73242		103.18504		0.00	0	0	
Total CGR14 SPOT								0.00	0	0	
Total For CGR14								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.52570	10.00000	110.49690		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR15 On 22/07/2017 Spot Bond				102.60029		102.36971		0.00	0	0	
Total CGR15 SPOT								0.00	0	0	
Total For CGR15								0.00	0	0	
CGR16 On 22/09/2017 Spot Bond				100.45462		100.26071		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				102.16339		101.86386		0.00	0	0	
Total CGR17 SPOT								0.00	0	0	
Total For CGR17								0.00	0	0	
CGR18 On 04/05/2018 Spot Bond			100.00000	10.44780	100.00000	10.41483		0.00	0	0	
Total CGR18U SPOT								0.00	0	0	
Total For CGR18U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR19 On 04/06/2018 Spot Bond			100.00000	18.36889	100.00000	18.32439			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				103.40441		103.13558			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.24835		100.76160			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.02234		100.04481			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.02484		100.04633			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.02819		100.04857			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				102.14739		101.59699			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN13(On 20/08/2015 Spot Bond				102.13091		101.58079			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN13(On 20/08/2015 Spot Bond				102.21801		101.66636			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.43937		100.22959			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.87625		100.66879			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	100.05362	10.11000	100.02681			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18(On 06/07/2016 Spot Bond				99.94939		99.92142			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	124.36917	2.76000	124.32431			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19(On 24/08/2016 Spot Bond				107.22998		107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	124.35156	3.14000	124.30548			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	102.78410	8.25000	102.76153			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19(On 13/09/2021 Spot Bond			2.84000	125.71292	2.84000	125.66747			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19(On 13/09/2016 Spot Bond			2.40000	123.65093	2.40000	123.60767			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN20(On 20/12/2016 Spot Bond				100.53662		100.31919			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.62500	101.64496	8.68000	101.55554			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21(On 20/10/2016 Spot Bond				101.60594		101.58378			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22(On 20/10/2016 Spot Bond				101.80602		101.60203			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.67500	101.68973	8.73000	101.59976			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.67500	101.68973	8.73000	101.59976			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.72500	100.49921	8.78000	100.40296			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.44521		100.23497			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.47030		100.25809			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				101.57341		101.03283			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				101.37520		100.84855			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.30997	9.35000	103.28389			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.30997	9.35000	103.28389			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24 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
CLN25 On 26/03/2017 Spot Bond				100.91944		100.85284			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.61363		100.54675			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				101.00010		100.93357			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				101.00010		100.93357			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				101.00010		100.93357			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.53412		100.46703			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.48500	103.07676	9.56500	102.80348			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				102.06130		102.04020			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				103.87770		103.66590			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.52111		100.49997			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.51980		100.49878			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.75285		100.54397			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.39633		100.87014			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				101.47862		100.95414			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.89660		100.68782			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.74789		101.32975			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.22737		100.20647			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.98714		101.45150			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.56745		101.08225			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29(On 26/06/2017 Spot Bond				100.39727		100.32714				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.21841		100.14817				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				102.11564		102.04690				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.89745		99.91954				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.21655		100.14657				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.92487		99.94685				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.46185		100.25030				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				99.89750		99.91959				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.32925		100.35169				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.07272		100.04846				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30(On 20/12/2017 Spot Bond				137.91169		137.91169				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				101.55252		101.34116			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				138.42318		138.42318			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				137.29562		137.29562			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				137.99045		137.99045			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				134.20170		134.20170			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN311 On 20/03/2018 Spot Bond				134.42446		134.42446			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.19751		101.17320			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.04000	93.84201	11.11000	93.48548			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.56000	95.33900	11.63000	94.97700			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.06956		100.04636			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.27153		100.24660			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.17066		101.14689			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				101.54793		101.52539			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				101.55091		101.52621			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.50984	8.80500	101.48608			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.23902		100.21706			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				103.52187		103.49867			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				130.52148		130.52148			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.25414		100.23079			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.27094		100.24607			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				100.45112		100.24042			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.55013		100.33165			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				80.87894		80.82320			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.47447		100.26194			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN335 On 30/06/2017 Spot Bond				100.06956		100.04636			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2015 Spot Bond				118.93483		118.93483			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				118.98334		118.98334			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				101.49180		101.46877			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.31338		100.28462			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.06996		100.04663			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.54795		100.32964			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.48588		100.27243			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.41891		100.21074			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.26284		100.23870			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				101.47750		101.45469			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				101.67352		101.13807			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 30/06/2017 Spot Bond				100.06798		100.04532				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				101.78573		101.38260				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				101.26442		100.75882				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				101.43016		101.40740				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				101.53843		101.51603				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.21805		100.19799				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.22000	104.85228	10.29000	104.42209				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.43215		100.22293				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.52783		101.50098				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.36000	106.90811	12.43000	106.49841				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.59023		101.56227				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.39000	106.79276	12.46000	106.40249			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	110.15100	10.02000	110.12126			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				101.59023		101.56227			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.53870		101.51494			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.28830		100.26184			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.42847		100.21954			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.43343		100.22411			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.43358		100.22426			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.07248		100.04831			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.73500	103.41449	9.81500	103.04240			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.08521		100.05679			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.26371		100.23949			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.57000	102.86477	10.57000	102.83598				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.10247	11.00000	103.07248				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				101.68800		101.46463				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.46240		100.25078				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				101.73869		101.49252				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.15000	102.76308	12.22000	102.35071				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.29350		100.26656				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.43331		100.22399				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				102.00872		101.63108				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.44958		100.23900				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.03830		100.01901				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39 On 20/12/2015 Spot Bond				100.41452		100.20669			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN39 On 20/03/2017 Spot Bond				100.22737		100.20647			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN39 On 20/12/2019 Spot Bond				91.45668		91.45668			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.24047		100.21838			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.64290		100.62197			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.26081		100.23686			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN39 On 20/06/2020 Spot Bond				100.33148		100.30107			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN39 On 14/11/2022 Spot Bond				101.12767		101.10478			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN39 On 14/11/2022 Spot Bond				101.12095		101.09820			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.24047		100.21838			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.27094		100.24607			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN40 On 30/06/2017 Spot Bond				100.01549		100.04034			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN40: On 30/06/2017 Spot Bond				100.06483		100.04320				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN40: On 21/02/2018 Spot Bond				100.87529		100.84765				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40: On 20/06/2016 Spot Bond				100.21278		100.19321				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN40: On 20/06/2020 Spot Bond				85.50832		85.50832				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40: On 20/06/2020 Spot Bond				100.24193		100.21970				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40: On 25/07/2016 Spot Bond				100.13411		100.11733				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.03490	7.01000	42.02709				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				166.72014		165.22410				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.68500	147.66071	8.75500	147.19790				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.30000	158.35935	8.37000	156.96664				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.30000	158.74113	8.37000	157.35867				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0: On 20/10/2015 Spot Bond				97.91313		97.89398			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				97.89528		97.87597			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				99.88316		99.82660			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				100.24187		100.18592			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				100.44810		100.23763			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				100.43177		100.22259			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				100.43504		100.22560			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				101.94277		101.91910			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				100.24338		100.22102			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				101.54793		101.52539			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.22183		100.20144			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.42773		100.21887			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.42627		100.21752			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.42767		100.21881			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.24338		100.22102			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.42496		100.90585			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				101.98840		101.87027			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			8.80500	105.54792	8.86000	105.48556			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			8.79000	101.20727	8.87500	100.96775		14,591,400,000,000.00	1,660,000,000	830,000,000	
Total COJ04 SPOT								14,591,400,000,000.00	1,660,000,000	830,000,000	
Total For COJ04								14,591,400,000,000.00	1,660,000,000	830,000,000	
COJ05 On 05/06/2023 Spot Bond			10.37500	110.63836	10.45500	110.15638		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			7.24000	102.18473	7.26500	102.15423		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			9.94500	106.53387	10.02500	106.15555		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.00000	101.70074	10.07000	101.26445		0.00	0	100,000,000	
Total COJG01 SPOT								0.00	0	100,000,000	
Total For COJG01								0.00	0	100,000,000	
COT01 On 03/04/2023 Spot Bond			10.37000	95.63526	10.44000	95.25865		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.03000	96.89084	11.10000	96.40996			44,120,000,000,000.00	4,000,000,000	1,000,000,000
Total COT02 SPOT									14,120,000,000,000.00	4,000,000,000	1,000,000,000
Total For COT02									14,120,000,000,000.00	4,000,000,000	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.03000	90.02750	11.10000	89.56365			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				101.27004		100.76431			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				101.76219		101.26732			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	10.37475	100.00000	10.34962			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.31299		100.79171			0.00	60,000,000	30,000,000
Total CPL021 SPOT									0.00	60,000,000	30,000,000
Total For CPL021									0.00	60,000,000	30,000,000
CPL022 On 23/09/2019 Spot Bond				100.36219		100.19185			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.77652		100.75526			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL026 On 20/08/2015 Spot Bond				102.60658		102.58712			0.00	0	0
Total CPL026 SPOT									0.00	0	0
Total For CPL026									0.00	0	0
CPL027 On 23/10/2015 Spot Bond				101.39471		101.37507			0.00	0	0
Total CPL027 SPOT									0.00	0	0
Total For CPL027									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	9.63999	100.00000	9.61663			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	11.92555	100.00000	11.89666			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.71000	96.37753	11.79000	95.95062			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	16.74261	100.00000	16.70205			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	9.08275	100.00000	9.06075			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	17.42693	100.00000	17.38471			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				101.67009		101.26903			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			7.99000	99.49724	8.07500	99.30721			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.83691		100.81763			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DENG5 On 25/02/2016 Spot Bond				101.26052		100.74025			0.00	0	0
Total DENG56 SPOT									0.00	0	0
Total For DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				101.02464		100.56705			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	93.24154	100.00000	93.01017			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.88051		100.48684			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				99.90047		99.85285			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTC09 On 05/08/2015 Spot Bond				102.94612		102.92635			0.00	0	0
Total DLTC09 SPOT									0.00	0	0
Total For DLTC09									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				101.71906		101.22362			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.31280		100.28410			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				102.44805		102.41214			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.27239		100.24739			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				53.86672		53.82167			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	99.97137			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			9.53500	98.10620	9.61500	97.72956			0.00	0	52,500,000,000
Total DV2021 SPOT									0.00	0	52,500,000,000
Total For DV2021									0.00	0	52,500,000,000
DV21 On 15/06/2016 Spot Bond			7.52500	107.46304	7.58000	107.38899			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.24500	104.54840	9.33000	104.20859			0.00	0	1,350,000,000
Total DV22 SPOT									0.00	0	1,350,000,000
Total For DV22									0.00	0	1,350,000,000
DV23 On 27/02/2023 Spot Bond			9.65000	105.31921	9.72000	104.91522			0.00	0	1,390,000,000
Total DV23 SPOT									0.00	0	1,390,000,000
Total For DV23									0.00	0	1,390,000,000
DV24 On 18/02/2024 Spot Bond			9.63000	103.93827	9.70000	103.50719			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			9.68500	106.84792	9.74500	106.36249			0.00	0	50,000,000
Total DV29 SPOT									0.00	0	50,000,000
Total For DV29									0.00	0	50,000,000
DVC007 On 15/09/2015 Spot Bond				100.33310		100.31442			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				100.83335		100.81417			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.40751		100.38881			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.77926		100.41257			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC012 SPOT									0.00	0	0
Total For DVC012									0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				101.47478		100.93643			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.13011		99.87007			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				99.52016		99.54721			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.35500	126.59926	8.44000	126.18024		16,710,000,000,000.00	2,000,000,000	2,100,000,000	
Total E170 SPOT								16,710,000,000,000.00	2,000,000,000	2,100,000,000	
Total For E170								16,710,000,000,000.00	2,000,000,000	2,100,000,000	
EDC01 On 04/04/2016 Spot Bond				94.65704		94.60004			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.43000	99.85125	2.37000	100.82612				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.18000	124.27470	2.18000	124.23194				0.00	0	6,496,600,000
Total EL28 SPOT										0.00	0	6,496,600,000
Total For EL28										0.00	0	6,496,600,000
EL29 On 19/11/2029 Spot Bond			2.18000	111.84638	2.18000	111.80790				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.10000	113.92938	2.10000	113.89033				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.26000	103.36213	2.26000	103.32631				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.41000	100.28449	2.35000	101.22741				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.78500	107.57578	9.86500	107.22794				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.68500	107.73854	9.76500	107.35782				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.08000	101.43870	10.15000	101.00966				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.32000	96.18842	10.38000	95.85899				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.46000	103.07740	10.52000	102.77717				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.25000	100.53466	10.25000	100.00000				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF001 On 19/08/2015 Spot Bond				101.46561		100.92606				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				98.82618		98.80546				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.73608		100.41108				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.73588		101.22115				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				101.68865		101.17461				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				101.62592		101.11279				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				102.54551		102.52593				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				101.29565		100.77052				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.82000	99.94075	10.82000	99.97036				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04 On 22/09/2015 Spot Bond				100.86136		100.66679			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				101.00224		100.62507			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				98.74242		98.69364			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.33500	98.02659	10.41500	97.81581			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				96.92459		96.89688			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.35989		98.33234			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				101.53425		100.99191			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				101.59622		101.05283			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.55319		101.01197			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.91283		100.89272			0.00	2,617,000,000	1,308,500,000
Total ERSA14 SPOT									0.00	2,617,000,000	1,308,500,000
Total For ERSA14									0.00	2,617,000,000	1,308,500,000
ERSA1 On 17/11/2025 Spot Bond				100.94996		100.92902			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				100.90541		100.88545			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				100.93635		100.91572			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.44755		100.90667			0.00	60,000,000	30,000,000
Total ERSA18 SPOT									0.00	60,000,000	30,000,000
Total For ERSA18									0.00	60,000,000	30,000,000
ERSA1 On 17/11/2025 Spot Bond				101.43513		100.89446			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.40000	102.82924	6.40000	102.81140			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			8.18500	104.46370	8.26500	104.24096		141,273,100,000,000.00	17,260,000,000	3,108,100,000	
Total ES18 SPOT								141,273,100,000,000.00	17,260,000,000	3,108,100,000	
Total For ES18								141,273,100,000,000.00	17,260,000,000	3,108,100,000	
ES23 On 25/01/2023 Spot Bond			8.88500	110.42608	8.95500	110.00611		196,730,070,700,000.00	22,141,820,000	52,135,146,700	
Total ES23 SPOT								196,730,070,700,000.00	22,141,820,000	52,135,146,700	
Total For ES23								196,730,070,700,000.00	22,141,820,000	52,135,146,700	
ES26 On 02/04/2026 Spot Bond			9.13000	93.30175	9.20000	92.83486		375,060,400,000,000.00	41,080,000,000	10,401,000,000	
Total ES26 SPOT								375,060,400,000,000.00	41,080,000,000	10,401,000,000	
Total For ES26								375,060,400,000,000.00	41,080,000,000	10,401,000,000	
ES33 On 15/09/2033 Spot Bond			9.80500	82.82875	9.86000	82.41532		277,003,200,000,000.00	130,240,000,000	133,003,900,000	
Total ES33 SPOT								277,003,200,000,000.00	130,240,000,000	133,003,900,000	
Total For ES33								277,003,200,000,000.00	130,240,000,000	133,003,900,000	
ES42 On 25/04/2042 Spot Bond			9.89000	88.58012	9.94500	88.10179		356,435,600,000,000.00	36,040,000,000	90,603,400,000	
Total ES42 SPOT								356,435,600,000,000.00	36,040,000,000	90,603,400,000	
Total For ES42								356,435,600,000,000.00	36,040,000,000	90,603,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX01 On 19/05/2017 Spot Bond				100.37808		99.83811			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				98.49577		97.95963			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				101.34396		100.81791			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				101.74155		101.59467			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.19316		100.12641			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.44501		100.90884			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				101.36118		100.82644			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				101.05985		100.59306			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				101.64203		101.62248			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				101.03003		101.01022			0.00	0	0
Total FIFC18 SPOT									0.00	0	0
Total For FIFC18									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.41615		100.39633			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.38967		100.37095			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	11.95040	100.00000	11.92145				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.63098	100.00000	11.60280				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.66932		100.35922				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				99.66579		99.35426				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.71239		100.40037				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.74105		100.42775				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.65500	96.93660	9.73500	96.68551				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.79750		100.41813				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.79743		100.41805				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				101.82943		101.45433				0.00	200,000,000	100,000,000
Total FRB10 SPOT										0.00	200,000,000	100,000,000
Total For FRB10										0.00	200,000,000	100,000,000
FRB11 On 11/12/2022 Spot Bond				102.85588		102.48445				0.00	0	245,000,000
Total FRB11 SPOT										0.00	0	245,000,000
Total For FRB11										0.00	0	245,000,000
FRB12 On 02/06/2024 Spot Bond				101.16519		100.69586				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				101.17680		100.70719			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.43500	98.94448	10.51500	98.57506			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				101.05963		100.63827			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.50500	104.63667	10.58500	104.37386			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				101.63132		101.41865			0.00	0	235,000,000
Total FRBC22 SPOT									0.00	0	235,000,000
Total For FRBC22									0.00	0	235,000,000
FRBI22 On 31/01/2022 Spot Bond			2.14000	135.87290	2.14000	135.82619			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			2.16500	277.62721	2.16500	277.53174			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.31500	114.74320	2.31500	114.70319			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	154.74621	3.01000	154.68948			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.17000	194.34311	3.17000	194.27101			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.06000	105.24360	7.08500	105.21821			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 30/11/2020 Spot Bond			7.60800	66.69474	7.60900	66.67735			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			9.40600	42.39273	9.40600	42.38231			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.65000	41.03676	9.65000	41.02641			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.83643		100.80826			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.47739		100.26463			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.43943		100.22964			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.46338		100.25172			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		6,723,000,000,000.00	900,000,000	900,000,000	
Total FRC115 SPOT								6,723,000,000,000.00	900,000,000	900,000,000	
Total For FRC115								6,723,000,000,000.00	900,000,000	900,000,000	
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000		4,482,000,000,000.00	600,000,000	600,000,000	
Total FRC116 SPOT								4,482,000,000,000.00	600,000,000	600,000,000	
Total For FRC116								4,482,000,000,000.00	600,000,000	600,000,000	
FRC11: On 20/06/2017 Spot Bond				100.26805		100.24344		0.00	0	0	
Total FRC118 SPOT								0.00	0	0	
Total For FRC118								0.00	0	0	
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total FRC119 SPOT								0.00	0	0	
Total For FRC119								0.00	0	0	
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total FRC120 SPOT								0.00	0	0	
Total For FRC120								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.25558		100.23211				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.35356		100.32628				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.26371		100.23949				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			9,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total FRC125 SPOT									9,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total For FRC125									9,000,000,000,000.00	1,500,000,000	1,500,000,000	
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.28021		100.25449				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.34438		100.31279			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.33436		100.30368			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	21.49505	100.09221	21.44294			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.23961		100.21759			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				109.64854		109.64854			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.50924		100.29397			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				100.99084		100.99084			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.45744		100.24623			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.46039		100.24896			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.43733		100.22771			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.25065		100.22762			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.32718		100.29716			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.24629		100.22366			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	65.95864	13.22500	65.93532			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.23232		100.21098			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.23261		100.21124			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				100.53291		100.31581			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.24309		100.22076			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.54500	103.33018	3.54500	103.29070			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.25355		100.23026			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.25355		100.23026			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				103.02235		102.99825			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.06956		100.04636			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				98.27816		98.25530			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.23902		100.21706			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.23349		100.21204			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				101.51222		101.48565			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				100.27297		100.24792			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				101.12788		101.10628			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				101.49661		101.47031			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC182 On 26/01/2021 Spot Bond				101.64773		101.62226			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.31280		100.28410			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.24833		100.22551			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC185 On 20/12/2018 Spot Bond				100.50758		100.29244			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC186 On 20/03/2016 Spot Bond				100.23087		100.20965			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.25065		100.22762			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.25065		100.22762			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.66846		100.34397			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.01849		99.99984			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.01966		99.99989			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.93969		101.90166			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.73988		101.70118			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.26457		100.24028			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.73499		101.68882			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.92994		101.88451			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.71968		101.66504			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				101.72427		101.66958			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.84662		101.69839			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				101.68900		101.54281			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.84662		101.69839			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				101.68270		101.53658				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.82226		101.30626				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.37356	8.75000	101.34972				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.23231		100.21061				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.75414	100.00000	9.73051				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	8.94192	100.00000	8.92025				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				95.06202		97.60168				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	11.20939	100.00000	11.18224				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.25936		100.23554				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	23.88358	100.00000	23.82508				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.76610		101.24560				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.46745	100.00000	9.44452				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	22.99709	100.00000	22.94138				0.00	0	0
Total FRC214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.76606		101.24556				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	22.96727	100.00000	22.91163				40,000,000,000,000.00	400,000,000	200,000,000
Total FRC216 SPOT										10,000,000,000,000.00	400,000,000	200,000,000
Total For FRC216										10,000,000,000,000.00	400,000,000	200,000,000
FRC21: On 07/11/2017 Spot Bond				101.76297		101.24251				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				101.69967		101.18014				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.82341		101.31972				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				101.74192		101.23941				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.95000	129.50939	2.95000	129.46199				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.61039		101.07591				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.59604		101.06179				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				101.59604		101.06179				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.50446		100.96536				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.82868		100.44826				0.00	0	0
Total FRC227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.59930		100.30561				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.02656		100.04764				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.26371		100.23949				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.16671		100.14584				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 20/12/2015 Spot Bond				100.45685		100.24570				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.89857		100.51580				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				101.89357		101.48894				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.48000	125.53089	3.48000	125.48315				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.46152		100.24999				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.46414		100.25241				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC68 On 31/01/2022 Spot Bond			3.53000	125.16287	3.53000	125.11511				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.51000	125.30993	3.51000	125.26218				0.00	0	0
Total FRC71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.51000	131.17614	2.51000	131.12972				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.58000	140.32125	2.58000	140.27140				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				102.07656		101.66938				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.42768		100.21882				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.45981		100.24842				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.50292		100.28814				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.49186		100.27795				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.25732		100.23369				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.25704		100.23343				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.65645		100.33248				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	12.46451	100.00000	12.43432				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	55.33218	100.00000	55.19814				0.00	0	0
Total FRD02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD02U										0.00	0	0
FRD04I On 04/07/2015 Spot Bond			100.00000	99.72677	100.00000	99.45504				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	27.09640	100.00000	27.03076				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	37.69595	100.00000	37.57826				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	11.18792	100.00000	11.16082			50,000,000,000,000.00		500,000,000	250,000,000
Total FRD13U SPOT									50,000,000,000,000.00		500,000,000	250,000,000
Total For FRD13U									50,000,000,000,000.00		500,000,000	250,000,000
FRJ16 On 21/01/2016 Spot Bond				102.40804		102.18564				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.69317		100.66655				0.00	100,000,000	50,000,000
Total FRJ17 SPOT										0.00	100,000,000	50,000,000
Total For FRJ17										0.00	100,000,000	50,000,000
FRJ18 On 21/02/2018 Spot Bond				102.27129		101.73498				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				99.44244		99.41610				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				98.29041		98.08764				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.58838		98.23809				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.37801		100.98149				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.17800	103.53244	2.17800	103.49685				0.00	0	0
Total FRS100 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.53000	112.40969	2.47000	113.54300				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				101.67380		101.45061				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	102.01895	10.38000	101.99023				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	102.01895	10.38000	101.99023				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.21579		100.19114				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.67000	109.72825	2.61000	110.82833				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.61000	209.91184	2.61000	209.83715				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.64000	110.29627	2.58000	111.40338				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.64000	209.04000	2.64000	208.96545				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.71668		101.68971				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.40000	113.91026	2.40000	113.87029				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.73000	108.60279	2.67000	109.68894				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				53.94200		54.30400				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				101.56214		101.04995				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			2.83500	106.66672	2.77500	107.72895				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			2.76000	205.59653	2.76000	205.52253				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			2.81000	204.18221	2.81000	204.10844				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.33000	100.32576	2.33000	100.29074				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			2.84000	203.33932	2.84000	203.26568				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.11000	101.79164	3.05000	102.79381				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.05000	154.08900	3.05000	154.03233				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.56000	94.38867	3.50000	95.30020				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			3.04000	154.25299	3.04000	154.19632				0.00	0	0
Total FRS129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS129									0.00	0	0
FRS13 On 11/11/2015 Spot Bond				100.98740		100.96877			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.10000	153.17706	3.10000	153.11947			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.35000	189.97871	3.35000	189.90945			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				97.15296		97.15296			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.49000	95.09123	3.43000	96.00501			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.46000	95.54262	3.40000	96.49170			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.27000	99.08038	3.21000	100.04928			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			2.91000	156.40353	2.60000	100.10382		46,722,960,000,000.00	16,056,000,000	16,056,000,000	
Total FRS137 SPOT								16,722,960,000,000.00	16,056,000,000	16,056,000,000	
Total For FRS137								16,722,960,000,000.00	16,056,000,000	16,056,000,000	
FRS13 On 07/12/2033 Spot Bond			3.12000	195.67430	3.45000	100.09711		39,858,000,000,000.00	12,775,000,000	12,775,000,000	
Total FRS138 SPOT								39,858,000,000,000.00	12,775,000,000	12,775,000,000	
Total For FRS138								39,858,000,000,000.00	12,775,000,000	12,775,000,000	
FRS36 On 07/12/2023 Spot Bond			2.28500	275.32041	2.28500	275.22483		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			2.17500	277.43411	2.17500	277.33861		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			2.89500	263.94118	2.89500	263.84523		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.61000	132.13790	2.61000	132.09078			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.77533		101.40100			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			2.14000	131.71836	2.14000	131.67308			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				101.85262		101.64801			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				99.93238		99.89885			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.79073		101.28752			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.51000	109.41588	2.45000	110.69389			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	29.54087	104.97509	29.46614			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	32.96679	101.07593	32.88616			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	26.74268	100.44759	26.67763			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	31.49529	100.76967	31.41846			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.13000	119.06585	2.13000	119.02503				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			2.26000	115.28580	2.26000	115.24579				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				98.87733		98.87623				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			2.29000	114.98947	2.29000	114.94946				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.35219		100.84479				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			2.37500	346.65788	2.37500	346.53670				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.70627		101.17092				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.30086		100.78907				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.55500	102.87540	7.61000	102.79217				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.15500	103.20282	8.24000	103.01130				0.00	0	0
Total FRX17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.43500	107.29463	8.51500	107.06937		67,480,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								7,480,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								7,480,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			9.12500	100.73676	9.21000	100.41279		0.00	0	760,000,000	
Total FRX19 SPOT								0.00	0	760,000,000	
Total For FRX19								0.00	0	760,000,000	
FRX20 On 01/10/2020 Spot Bond			9.42500	99.45413	9.50500	99.10980		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.18000	89.89752	10.25000	89.53813		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			10.24000	103.70059	10.31000	103.24753		0.00	0	100,000,000	
Total FRX24 SPOT								0.00	0	100,000,000	
Total For FRX24								0.00	0	100,000,000	
FRX26 On 01/10/2026 Spot Bond			10.56000	95.50083	10.63000	95.04265		52,800,000,000,000.00	5,000,000,000	10,050,000,000	
Total FRX26 SPOT								52,800,000,000,000.00	5,000,000,000	10,050,000,000	
Total For FRX26								52,800,000,000,000.00	5,000,000,000	10,050,000,000	
FRX30 On 31/01/2030 Spot Bond			10.93500	95.56255	11.00000	95.09752		131,220,000,000,000.00	12,000,000,000	3,000,000,000	
Total FRX30 SPOT								131,220,000,000,000.00	12,000,000,000	3,000,000,000	
Total For FRX30								131,220,000,000,000.00	12,000,000,000	3,000,000,000	
FRX31 On 21/02/2031 Spot Bond			11.04500	92.05518	11.10500	91.62568		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.35000	80.14300	10.40500	79.71476		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A3 On 20/03/2038 Spot Bond				100.40283		100.19592		0.00	0	0	
Total FS1A3 SPOT								0.00	0	0	
Total For FS1A3								0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				100.40576		100.19862		0.00	0	0	
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				100.41304		100.20533		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.42474		100.21611			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.43351		100.22419			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.47144		100.25914			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.38345		100.84646			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.24494		100.70797			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.41547		100.87792			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.45103		100.91286			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				101.48065		100.94196			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.61086		101.06989			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	56.96633	100.00000	56.82833			0.00	0	0
Total FS3A1U SPOT									0.00	0	0
Total For FS3A1U									0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.55736	100.00000	9.53421			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	1.60346	100.00000	1.59958			0.00	0	0
Total FS3A3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.26902	100.00000	0.26836				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	8.86510	100.00000	8.84362				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.48732	100.00000	1.48371				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.24953	100.00000	0.24893				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.89281		101.77753				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.46500	102.15577	9.55000	101.99381				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.52071		101.50050				0.00	2,320,000,000	1,160,000,000
Total GH31A1 SPOT										0.00	2,320,000,000	1,160,000,000
Total For GH31A1										0.00	2,320,000,000	1,160,000,000
GH31A On 25/02/2042 Spot Bond				100.79816		100.77743				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.80862		100.78761				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.87648		100.85371				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.95984		100.93489				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.01183		100.98553				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.94050		100.92275				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.21625	100.00000	10.19149				0.00	0	0
Total GRB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	21.09846	100.00000	21.04735				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.60052	100.00000	11.57241				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	9.35831	100.00000	9.32909				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.32398		101.30356				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.37590		101.35468				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.44033		101.41811				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.52976		101.50615				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.98711		101.44855				0.00	0	6,000,000
Total GRT02 SPOT										0.00	0	6,000,000
Total For GRT02										0.00	0	6,000,000
GRT03 On 15/10/2015 Spot Bond				101.74033		101.62535				0.00	0	0
Total GRT03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.35654		101.04701			0.00	0	20,000,000
Total GRT04 SPOT									0.00	0	20,000,000
Total For GRT04									0.00	0	20,000,000
GRT06 On 11/12/2017 Spot Bond				100.81221		100.44435			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.46803		100.93146			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				100.29758		100.16746			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001		71,660,000,000,000.00	716,600,000	716,600,000	716,600,000
Total GRX01U SPOT								*1,660,000,000,000.00	716,600,000	716,600,000	716,600,000
Total For GRX01U								*1,660,000,000,000.00	716,600,000	716,600,000	716,600,000
GSIZ16 On 23/09/2016 Spot Bond				100.66350		100.49246			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				101.91382		101.53570			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.72640	100.00000	10.70041			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				101.72388		101.52222			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				100.68523		100.36000			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.72736		101.23179			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.74201		101.24622			0.00	0	0
Total HILB04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				101.01148		100.99373				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.16336		100.14521				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			101.76579			101.56234				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			7.55368	92.95203	7.60765	92.85210				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			101.83646			101.63207				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			8.55355	104.41639	8.60739	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 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				101.92730		101.72170			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			9.00367	104.41639	9.05745	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				102.03830		101.83123			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.80880		101.66105			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				102.00999		101.89158			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				101.70396		101.16129			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.34500	104.49848	9.43000	104.34575			0.00	0	0
Total HPF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.59905		101.05829			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.53399		100.99437			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.58500	108.82171	8.67000	108.44290		25,239,900,000,000.00	2,940,000,000	6,571,100,000	
Total HWAY20 SPOT								25,239,900,000,000.00	2,940,000,000	6,571,100,000	
Total For HWAY20								25,239,900,000,000.00	2,940,000,000	6,571,100,000	
HWAY2 On 07/12/2023 Spot Bond			2.05500	279.76197	2.05500	279.66660		9,083,100,000,000.00	4,420,000,000	2,220,000,000	
Total HWAY23 SPOT								9,083,100,000,000.00	4,420,000,000	2,220,000,000	
Total For HWAY23								9,083,100,000,000.00	4,420,000,000	2,220,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.03500	286.49431	2.03500	286.39680		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.80500	99.14613	9.86000	98.66840		65,301,300,000,000.00	6,660,000,000	4,470,100,000	
Total HWAY34 SPOT								65,301,300,000,000.00	6,660,000,000	4,470,100,000	
Total For HWAY34								65,301,300,000,000.00	6,660,000,000	4,470,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.84500	98.72891	9.90000	98.24643		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	33.00730	100.00000	32.92734		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	98.37838	100.00000	98.11320		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	43.96414	100.00000	43.85647		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	36.45845	100.00000	36.37013		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.65000	121.50140	1.65000	121.46124			76,206,240,000,000.00	46,185,600,000	60,010,767,400
Total I2025 SPOT									76,206,240,000,000.00	46,185,600,000	60,010,767,400
Total For I2025									76,206,240,000,000.00	46,185,600,000	60,010,767,400
I2038 On 31/01/2038 Spot Bond			1.91000	125.27552	1.85000	126.56926			50,626,460,000,000.00	26,506,000,000	136,690,233,400
Total I2038 SPOT									50,626,460,000,000.00	26,506,000,000	136,690,233,400
Total For I2038									50,626,460,000,000.00	26,506,000,000	136,690,233,400
I2046 On 31/03/2046 Spot Bond			2.05000	122.15475	2.05000	122.11313			224,199,890,000,000.00	109,365,800,000	99,377,241,200
Total I2046 SPOT									224,199,890,000,000.00	109,365,800,000	99,377,241,200
Total For I2046									224,199,890,000,000.00	109,365,800,000	99,377,241,200
I2050 On 31/12/2050 Spot Bond			1.99000	131.92897	1.99000	131.88427			7,960,000,000,000.00	4,000,000,000	23,236,006,700
Total I2050 SPOT									7,960,000,000,000.00	4,000,000,000	23,236,006,700
Total For I2050									7,960,000,000,000.00	4,000,000,000	23,236,006,700
IBL21 On 15/03/2016 Spot Bond			8.22500	103.67798	8.28000	103.61798			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.21500	107.18474	8.30000	106.95356			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.04500	103.30651	8.10000	103.22553			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				101.71904		101.22360			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.35000	133.51904	1.35000	133.47602			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			2.21000	135.30904	2.21000	135.26226			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.58730		100.56938			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.33500	103.21805	8.42000	102.98853			0.00	0	0
Total IBL39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.29834		100.98831			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				101.55198		101.01098			0.00	1,000,000,000	500,000,000
Total IBL43 SPOT									0.00	1,000,000,000	500,000,000
Total For IBL43									0.00	1,000,000,000	500,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			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			8.98500	97.37725	9.06500	97.12431			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.44500	95.43445	9.53000	95.11807			0.00	0	2,340,000,000
Total IBL46 SPOT									0.00	0	2,340,000,000
Total For IBL46									0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.49694		100.28987			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.94500	97.97581	9.03000	97.75406			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.49500	102.21724	9.58000	101.85823			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				101.62194		101.15087			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				100.79329		100.32256			0.00	0	300,000,000
Total IBL53 SPOT									0.00	0	300,000,000
Total For IBL53									0.00	0	300,000,000
IBL54 On 31/07/2016 Spot Bond			7.67000	102.62877	7.72500	102.55158			0.00	0	1,350,000,000
Total IBL54 SPOT									0.00	0	1,350,000,000
Total For IBL54									0.00	0	1,350,000,000
IBL55 On 31/07/2018 Spot Bond			8.76500	101.68244	8.84500	101.44889			0.00	0	0
Total IBL55 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.86451		101.39123			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.51023		100.97233			0.00	600,000,000	300,000,000
Total IBL57 SPOT									0.00	600,000,000	300,000,000
Total For IBL57									0.00	600,000,000	300,000,000
IBL58 On 13/02/2017 Spot Bond			7.98500	104.07541	8.07000	103.92565			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.72500	104.92141	8.80500	104.65039			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			9.85000	106.14701	9.92000	105.71296			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00889		100.03599			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				101.63932		101.34692			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.60164		101.16975			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.72347		101.29122			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.74993		101.31731			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.73898		100.41387			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.94000	129.58583	2.94000	129.53845			0.00	0	0
Total IBL67 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.10478		100.06096				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01008	100.00000	0.01006				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.68299		101.43848				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.67990		101.43452				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.48500	96.93065	9.56500	96.58860				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.32350		100.79825				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				101.21935		100.69381				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.13000	97.55600	10.20000	97.12268				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.10921	5.00000	102.09528				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.01713	5.00000	101.00350				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	101.20178	4.00000	101.19089				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.83671	4.00000	100.82580				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	56.31996	100.00000	56.18352				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	56.20690	100.00000	56.07073				0.00	0	17,200,000,000
Total IDW02U SPOT										0.00	0	17,200,000,000
Total For IDW02U										0.00	0	17,200,000,000
IDW03L On 30/06/2016 Spot Bond			100.00000	56.20690	100.00000	56.07073				0.00	0	6,800,000,000
Total IDW03U SPOT										0.00	0	6,800,000,000
Total For IDW03U										0.00	0	6,800,000,000
IFM01 On 31/03/2016 Spot Bond			9.20000	105.49461	9.20000	105.46869				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				101.61517		101.07147				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.63758	100.00000	7.61907				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				101.78027		101.27936				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	99.72677	100.00000	99.45504				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	15.89612	100.00000	15.85719				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	22.28360	100.00000	22.22961				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	1.64226	100.00000	1.63911				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	8.58844	100.00000	8.56763				0.00	0	0
Total IN277U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.34315	100.00000	10.31810			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.54231	100.00000	11.51405			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.29456	100.00000	0.03021		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total IN289U SPOT								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For IN289U								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
IN290U On 31/12/2016 Spot Bond			100.00000	38.06418	100.00000	37.97197			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	98.38275	100.00000	98.11828			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	89.90148	100.00000	89.68059			0.00	0	0
Total IN294U SPOT								0.00	0	0	
Total For IN294U								0.00	0	0	
IN295U On 19/08/2015 Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0
Total IN295U SPOT								0.00	0	0	
Total For IN295U								0.00	0	0	
IN299U On 30/06/2015 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0
Total IN299U SPOT								0.00	0	0	
Total For IN299U								0.00	0	0	
IN300U On 30/06/2015 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0
Total IN300U SPOT								0.00	0	0	
Total For IN300U								0.00	0	0	
IN306U On 24/06/2020 Spot Bond			100.00000	10.96307	100.00000	10.92687			0.00	0	0
Total IN306U SPOT								0.00	0	0	
Total For IN306U								0.00	0	0	
IN307U On 30/09/2015 Spot Bond			100.00000	82.89400	100.00000	81.04575		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IN307U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IN307U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IN308U On 30/09/2015 Spot Bond			100.00000	82.97762	100.00000	81.04575		000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total IN308U SPOT								10,000,000,000,000.00	20,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN308U									10,000,000,000,000.00	20,000,000,000	10,000,000,000
IN309U On 30/09/2015 Spot Bond			100.00000	82.96742	100.00000	81.04575			200,000,000,000,000.00	2,000,000,000	2,000,000,000
Total IN309U SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For IN309U									10,000,000,000,000.00	2,000,000,000	2,000,000,000
IN528U On 07/07/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total IN528U SPOT									0.00	0	0
Total For IN528U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	95.92776	100.00000	95.59923			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0
Total IN535U SPOT									0.00	0	0
Total For IN535U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	89.31425	100.00000	89.03249			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0
Total IN700U SPOT									0.00	0	0
Total For IN700U									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.40000	99.75512	6.40000	99.73768			0.00	0	0
Total INA529 SPOT									0.00	0	0
Total For INA529									0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.40000	99.63313	6.45000	99.61274			0.00	0	0
Total INA530 SPOT									0.00	0	0
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.40000	99.51144	6.45000	99.49015			0.00	0	0
Total INA531 SPOT									0.00	0	0
Total For INA531									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.26328	6.45000	99.24587			0.00	0	0
Total INA533 SPOT									0.00	0	0
Total For INA533									0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.14154	6.60000	99.10399			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	98.75007	6.60000	98.73244			0.00	0	0
Total INA538 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA538										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.87484	100.66899	10.90388	100.62537				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.87484	100.15097	10.90388	100.10757				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.43113		100.23909				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.42659		100.23495				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.60313	6.50000	101.58537				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.26081		100.23686				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				93.36489		93.36489				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.36195		100.34166				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				101.56795		101.54818				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.25057		100.22755				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				104.37310		104.35125				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING232										0.00	0	0
ING292 On 15/07/2015 Spot Bond				101.44764		101.42894				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				98.73812		98.71983				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				98.60219		98.58379				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	78.32618	100.00000	78.15846				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.15086		100.13200				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.94007		100.91918				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.99772		101.45444				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	97.07447	100.00000	96.81698				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				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				101.77585		101.68782				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				101.79798		101.70968				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			8.73500	102.02934	8.79000	101.91640				0.00	0	0
Total IPF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.03757		100.01869			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.03859		100.01922			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.03930		100.01961			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				101.71855		101.60384			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				101.80067		101.68492			0.00	200,000,000	100,000,000
Total IPF11 SPOT									0.00	200,000,000	100,000,000
Total For IPF11									0.00	200,000,000	100,000,000
IPF12 On 15/04/2018 Spot Bond				101.75101		101.63589			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				101.40425		101.38648			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.83500	99.06030	9.91500	98.68859		36,389,500,000.00	0.00	3,700,000,000	1,850,000,000
Total IPL10 SPOT								36,389,500,000.00	0.00	3,700,000,000	1,850,000,000
Total For IPL10								36,389,500,000.00	0.00	3,700,000,000	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.34104		100.22468			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.90500	104.29090	8.99000	104.09508			0.00	0	1,350,000,000
Total IPL6 SPOT									0.00	0	1,350,000,000
Total For IPL6									0.00	0	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				99.95026		99.92256			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				99.89341		99.83827			0.00	0	0
Total IPL8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.74060		100.20413				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				101.75159		101.54093				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.00945		100.58959				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			3.49000	129.58891	3.49000	129.53960				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			3.60000	150.90284	3.60000	150.84511				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.02105		99.99971				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				99.84366		99.75491				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				102.14142		101.76459				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.80327		100.47571				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				98.06384		97.94694				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			3.65000	109.82596	3.65000	109.78368				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.65000	109.82596	3.65000	109.78368				0.00	0	0
Total IV030A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.89721		100.52636				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.37165		100.82838				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			10.52500	110.02385	10.60500	109.79237				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				104.01800		103.53914				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.70000	143.85083	3.70000	143.79542				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total IV531U SPOT										0.00	0	0
Total For IV531U										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total IV533U SPOT										0.00	0	0
Total For IV533U										0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA528 On 09/07/2015 Spot Bond			6.40000	99.84244	6.40000	99.82496				0.00	0	0
Total IVA528 SPOT										0.00	0	0
Total For IVA528										0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.40000	99.98247	6.40000	99.98247				0.00	0	0
Total IVA529 SPOT										0.00	0	0
Total For IVA529										0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.40000	99.85992	6.45000	99.85883				0.00	0	0
Total IVA530 SPOT										0.00	0	0
Total For IVA530										0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.40000	99.49408	6.45000	99.49015				0.00	0	0
Total IVA531 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA531										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	98.76089	6.60000	98.73244				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.60000	98.60920	6.60000	98.60920				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	98.48628	6.60000	98.48628				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.60000	98.59163	6.60000	98.57405				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.81424		101.44153				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.87245		101.47086				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				99.95315		99.92638				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				101.38000		100.84307				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				101.44714		100.92002				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.13682		100.65265				0.00	0	0
Total IVC016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				99.86918		101.68791			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				99.86783		101.69885			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				99.86513		101.72071			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				99.87730		101.62231			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.75570		101.55238			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				101.78535		101.35224			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.48451		100.27598			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.52707		100.98554			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				101.23110		100.71581			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				101.22395		100.70880			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				99.99990		99.97996			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.70608		101.41278			0.00	0	0
Total IVC029 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.46400		100.25674				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.01297		100.03866				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.01459		100.03972				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.01458		100.03971				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.32500	104.18877	9.40500	103.89890				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.97282	100.00000	16.93483				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	11.90816	100.00000	11.87900				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				101.63656		101.49104				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.50500	103.41979	9.58500	103.03335				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.81169		101.37821				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.54659		101.00640				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.64540		100.33638				0.00	0	0
Total IVC043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				105.02192		105.00260				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				101.64879		101.35626				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				102.67936		102.38575				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			6.93000	101.50445	6.95500	101.47765				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.79089		101.27535				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.46817		100.93159				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.10081		100.64132				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.80343		101.30676				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				101.60180		101.06746				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.70185		101.16598				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				101.05682		100.59844				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.20069		100.13291				0.00	0	0
Total IVC055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				101.74114		101.30864			0.00	200,000,000	100,000,000
Total IVC056 SPOT									0.00	200,000,000	100,000,000
Total For IVC056									0.00	200,000,000	100,000,000
IVC059 On 09/06/2016 Spot Bond				100.86772		100.47446			0.00	0	0
Total IVC059 SPOT									0.00	0	0
Total For IVC059									0.00	0	0
IVC061 On 01/07/2018 Spot Bond			100.00000	8.72442	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total IVC061 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For IVC061									10,000,000,000,000.00	20,000,000,000	20,000,000,000
JAS01 On 31/01/2018 Spot Bond				102.09894		101.62242			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				101.84360		101.37941			0.00	0	20,000,000
Total JDG01 SPOT									0.00	0	20,000,000
Total For JDG01									0.00	0	20,000,000
JDG03 On 15/04/2016 Spot Bond				101.63250		101.51652			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	56.82833	100.00000	56.69066			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				102.67634		102.55970			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.87559		100.54984			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.71120		100.38483			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.55017		100.52796			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	93.09463	100.00000	92.85714			0.00	0	0
Total KCF03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KCF03U										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				102.93343		102.90872				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				102.02857		101.52862				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.68000	138.36150	8.75000	137.67837				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.17911		100.16088				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.87597		100.37120				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.03096		100.61423				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.50248		100.20860				0.00	200,000,000	100,000,000
Total LBK07 SPOT										0.00	200,000,000	100,000,000
Total For LBK07										0.00	200,000,000	100,000,000
LBK08 On 30/10/2019 Spot Bond				102.21100		101.74606				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.44500	98.06878	10.53000	97.75322				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.40946	9.71000	103.38238				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				101.80895		101.33644				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.93500	100.56362	9.02000	100.38120				0.00	0	3,310,000,000
Total LGL02 SPOT										0.00	0	3,310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL02									0.00	0	3,310,000,000
LGL03 On 03/04/2018 Spot Bond			9.06500	98.47580	9.15000	98.25323		25,382,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,382,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,382,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.11500	99.77604	10.20000	99.42395		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.80308		100.47552		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.85265		100.52004		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			7.95000	101.73802	7.97500	101.70560		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.90028		100.56557		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				101.66319		101.13514		0.00	0	0	
Total LOM01 SPOT								0.00	0	0	
Total For LOM01								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				101.46285		100.92447		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				100.98460		100.96191		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	
LRFC1 On 17/11/2025 Spot Bond				101.05533		101.03101		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	
MAQ06 On 13/11/2015 Spot Bond				100.97202		100.95269		0.00	0	0	
Total MAQ062 SPOT								0.00	0	0	
Total For MAQ062								0.00	0	0	
MAQ06 On 14/12/2015 Spot Bond				100.34039		100.32130		0.00	0	0	
Total MAQ065 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ065										0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				99.89552		99.87811				0.00	0	0
Total MAQ069 SPOT										0.00	0	0
Total For MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				99.53450		99.51726				0.00	0	0
Total MAQ070 SPOT										0.00	0	0
Total For MAQ070										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				99.31877		99.30130				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				98.77421		98.75644				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.24488		102.22625				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				102.26136		102.24260				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.06293		100.04719				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.06650		100.04987				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.53248		102.50469				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				98.88153		98.86405				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.10170		100.08428				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.75428		100.73591				0.00	0	0
Total MBF030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.07398		99.95791				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.97160		100.59183				0.00	400,000,000	200,000,000
Total MBF035 SPOT										0.00	400,000,000	200,000,000
Total For MBF035										0.00	400,000,000	200,000,000
MBF03: On 11/11/2016 Spot Bond				101.36938		100.83592				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				101.70918		101.56387				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				101.57710		101.06469				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				101.60234		101.08423				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				101.62711		101.10864				0.00	0	30,000,000
Total MBF042 SPOT										0.00	0	30,000,000
Total For MBF042										0.00	0	30,000,000
MBF04: On 08/12/2015 Spot Bond				100.47407		100.45495				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				99.80608		99.78673				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				99.87450		101.64409				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24: On 22/03/2016 Spot Bond			100.00000	52.58441	100.00000	52.45703				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29: On 23/09/2017 Spot Bond			100.00000	22.29912	100.00000	22.24452				0.00	0	0
Total MBP29U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	23.31040	100.00000	23.25331			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	23.40291	100.00000	23.34559			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	22.47013	100.00000	22.41570			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	23.50381	100.00000	23.44687			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.72340		101.29115			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.98500	102.05879	9.06500	101.78199			0.00	0	540,000,000
Total MBSA01 SPOT									0.00	0	540,000,000
Total For MBSA01									0.00	0	540,000,000
MBSA0 On 15/04/2019 Spot Bond			9.00500	101.58331	9.08500	101.30758			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				101.78153		101.76051			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				103.83486		103.81257			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				104.00628		103.98295			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.15000	102.58312	8.23500	102.46038			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			8.97500	101.02689	9.05500	100.76488			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.76000	101.12947	9.84000	100.72211			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.40427		100.19725			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.41159		100.20400			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.79500	101.91414	9.88000	101.59433			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			7.10000	102.77066	7.12500	102.74576			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIL02 On 31/05/2017 Spot Bond			9.07500	100.27952	9.16000	100.10947			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.59307		100.31500			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.63500	104.77943	9.71500	104.40401		7,708,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,708,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,708,000,000,000.00		800,000,000	400,000,000
MMIG0 On 01/06/2025 Spot Bond				101.20119		100.72323			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	34.64794	100.00000	34.56401			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.77500	100.25171	8.86000	100.08197			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.05000	99.80722	7.07500	104.45727			0.00	0	0
Total MTN03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.76500	102.21273	8.85000	107.08290				0.00	0	610,000,000
Total MTN04 SPOT										0.00	0	610,000,000
Total For MTN04										0.00	0	610,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.21438	100.89771	7.19676				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.30732	100.61875	7.28951				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.45364		100.43456				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.48549		100.46507				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.49185		100.47116				0.00	0	0
Total N5C23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.56103		100.53743			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.61852		100.59250			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	10.95051	100.00000	10.92398			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.72377	100.00000	11.69537			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.95000	92.30390	10.02000	91.94060		5,970,000,000,000.00	600,000,000	1,250,000,000	
Total NAM01 SPOT								5,970,000,000,000.00	600,000,000	1,250,000,000	
Total For NAM01								5,970,000,000,000.00	600,000,000	1,250,000,000	
NAM02 On 29/06/2020 Spot Bond			9.58500	100.14141	9.66500	99.80471		0.00	0	1,500,000,000	
Total NAM02 SPOT								0.00	0	1,500,000,000	
Total For NAM02								0.00	0	1,500,000,000	
NBK10A On 25/07/2016 Spot Bond			7.75000	102.18812	7.80500	102.11184		0.00	0	0	
Total NBK10A SPOT								0.00	0	0	
Total For NBK10A								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.47500	98.55133	9.56000	98.17911		0.00	0	5,050,000,000	
Total NBK11A SPOT								0.00	0	5,050,000,000	
Total For NBK11A								0.00	0	5,050,000,000	
NBK12A On 19/03/2021 Spot Bond			9.08500	103.96871	9.16500	103.59074		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.55000	103.82356	9.62000	103.38743		0.00	0	75,000,000	
Total NBK13A SPOT								0.00	0	75,000,000	
Total For NBK13A								0.00	0	75,000,000	
NBK13B On 21/02/2017 Spot Bond				102.24332		101.70789		0.00	75,000,000	75,000,000	
Total NBK13B SPOT								0.00	75,000,000	75,000,000	
Total For NBK13B								0.00	75,000,000	75,000,000	
NBK14A On 26/06/2021 Spot Bond			9.44500	99.50274	9.52500	99.12072		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				101.25918		100.74918			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.68500	99.13033	9.76500	98.73160			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				102.29955		101.78837			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.28000	98.60329	10.35000	98.17032		143,920,000,000,000.00	14,000,000,000	3,550,000,000	
Total NBK16A SPOT								13,920,000,000,000.00	14,000,000,000	3,550,000,000	
Total For NBK16A								13,920,000,000,000.00	14,000,000,000	3,550,000,000	
NBK16I On 25/07/2016 Spot Bond				101.76643		101.39454			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 22/04/2026 Spot Bond			10.46000	98.67206	10.53000	98.20905			0.00	0	500,000,000
Total NBK17A SPOT									0.00	0	500,000,000
Total For NBK17A									0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				101.27326		100.76951			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.42500	100.15722	9.51000	99.80551			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.20052		99.99373			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.83500	99.86454	9.91500	99.44701			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				99.96130		99.89622			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.53000	99.79911	10.60000	99.32792			0.00	0	0
Total NBK20A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.16036		100.14029			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				101.04214		101.02220			0.00	100,000,000	50,000,000
Total NBK21B SPOT									0.00	100,000,000	50,000,000
Total For NBK21B									0.00	100,000,000	50,000,000
NBK22I On 12/02/2018 Spot Bond				101.57675		101.04005			0.00	100,000,000	50,000,000
Total NBK22B SPOT									0.00	100,000,000	50,000,000
Total For NBK22B									0.00	100,000,000	50,000,000
NBK23I On 12/02/2020 Spot Bond				101.60488		101.06774			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				101.63742		101.10254			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.68203		101.14369			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.85415		101.60640			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.11356		100.63761			0.00	3,820,000,000	1,910,000,000
Total NBK27B SPOT									0.00	3,820,000,000	1,910,000,000
Total For NBK27B									0.00	3,820,000,000	1,910,000,000
NBK2A On 15/09/2015 Spot Bond			6.85000	103.83300	6.87500	103.80853			35,789,880,000,000.00	5,224,800,000	37,269,845,600
Total NBK2A SPOT									35,789,880,000,000.00	5,224,800,000	37,269,845,600
Total For NBK2A									35,789,880,000,000.00	5,224,800,000	37,269,845,600
NBK2B On 15/09/2015 Spot Bond				100.97472		100.66499			0.00	37,579,160,000	18,779,580,000
Total NBK2B SPOT									0.00	37,579,160,000	18,779,580,000
Total For NBK2B									0.00	37,579,160,000	18,779,580,000
NBK3A On 09/09/2019 Spot Bond			9.00500	111.72646	9.08500	111.41204			61,234,000,000,000.00	6,800,000,000	3,060,000,000
Total NBK3A SPOT									61,234,000,000,000.00	6,800,000,000	3,060,000,000
Total For NBK3A									61,234,000,000,000.00	6,800,000,000	3,060,000,000
NBK4 On 28/10/2024 Spot Bond			10.85500	38.26980	10.92500	38.03449			0.00	0	0
Total NBK4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.86653		101.66173				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			7.79500	103.65185	7.85000	103.59175				0.00	0	100,000,000
Total NBK9A SPOT										0.00	0	100,000,000
Total For NBK9A										0.00	0	100,000,000
NBK9B On 23/03/2016 Spot Bond				100.35436		100.18473				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				97.22817		97.20969				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				101.09893		100.63120				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				101.76664		101.39242				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				101.81182		101.37834				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				93.71348		93.69438				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				100.10628		99.98112				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				101.60388		101.06110				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.42108		100.21274				0.00	0	0
Total NCLN75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.40938		100.20196				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				100.52039		100.47376				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.40219		100.19533				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.20782		100.18871				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.20768		100.18857				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				101.73592		101.26437				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.23902		100.21706				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.02500	106.64310	10.09500	106.20531				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.23757		100.21574				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.06000	105.50572	10.13000	105.05721				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.23902		100.21706				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.21512		100.19535				0.00	0	0
Total NCLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.26147		100.24130				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.24135		100.21917				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.24426		100.22181				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.64703		100.62597				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				99.90816		99.86177				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.04000	103.74917	7.06500	103.72407				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				101.96432		101.58732				0.00	0	500,000,000
Total NED13 SPOT										0.00	0	500,000,000
Total For NED13										0.00	0	500,000,000
NED14 On 29/11/2023 Spot Bond				100.05941		99.55369				0.00	0	260,000,000
Total NED14 SPOT										0.00	0	260,000,000
Total For NED14										0.00	0	260,000,000
NED15 On 08/04/2024 Spot Bond			10.18500	104.17336	10.26500	103.68421				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				98.51246		100.62754				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				101.83650		101.81282				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				101.88585		101.86111				0.00	0	0
Total NED18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.07741	100.00000	9.68047			0.00	28,648,000,000	162,400,000,000
Total NED19 SPOT									0.00	28,648,000,000	162,400,000,000
Total For NED19									0.00	28,648,000,000	162,400,000,000
NED20 On 01/07/2025 Spot Bond			11.34500	99.88374	100.00000	13.07529		205,344,500,000,000.00	18,100,000,000	40,700,000,000	
Total NED20 SPOT								15,344,500,000,000.00	18,100,000,000	40,700,000,000	
Total For NED20								15,344,500,000,000.00	18,100,000,000	40,700,000,000	
NED9 On 06/07/2017 Spot Bond				99.95860		99.93365			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	117.67197	9.44500	117.64245			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				101.28307		100.83031			0.00	4,760,000,000	2,380,000,000
Total NHM001 SPOT									0.00	4,760,000,000	2,380,000,000
Total For NHM001									0.00	4,760,000,000	2,380,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			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			2.18500	171.11588	2.18500	171.05695			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			2.51000	112.84245	2.51000	112.80251			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	186.94057	3.45000	186.87562			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.90000	109.05121	2.90000	109.00805			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	141.54200	3.19000	141.48940			0.00	0	0
Total NILB14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	153.17706	3.10000	153.11947				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.84500	106.14631	8.93000	105.77643				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.47500	104.90342	9.56000	104.54043				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.49080		100.96530				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				101.31705		100.79231				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.34539		100.82014				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.32841		100.80346				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.37822		100.85237				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.67500	105.99109	9.76000	105.52815				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.36238		100.83681				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.35106		100.82570				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.42677		100.90003				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.87500	104.91405	9.96000	104.55308			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.37369		100.84792			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.37936		100.85348			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.47537		100.94774			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.58826		101.05856			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.51945		100.99100			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.39633		100.87014			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.77500	111.13809	8.85500	110.86615		10,530,000,000,000.00	1,200,000,000	600,000,000	
Total NRA018 SPOT								10,530,000,000,000.00	1,200,000,000	600,000,000	
Total For NRA018								10,530,000,000,000.00	1,200,000,000	600,000,000	
NRA02: On 31/10/2022 Spot Bond			9.53500	116.18138	9.61500	115.70013		19,070,000,000,000.00	2,000,000,000	800,000,000	
Total NRA022 SPOT								19,070,000,000,000.00	2,000,000,000	800,000,000	
Total For NRA022								19,070,000,000,000.00	2,000,000,000	800,000,000	
NRA02: On 31/05/2023 Spot Bond			2.08000	174.63144	2.08000	174.57180		36,192,000,000,000.00	17,400,000,000	8,700,000,000	
Total NRA023 SPOT								36,192,000,000,000.00	17,400,000,000	8,700,000,000	
Total For NRA023								36,192,000,000,000.00	17,400,000,000	8,700,000,000	
NRA02: On 30/11/2028 Spot Bond			10.43000	114.06782	10.50000	113.49108		57,782,200,000,000.00	5,540,000,000	3,020,000,000	
Total NRA028 SPOT								57,782,200,000,000.00	5,540,000,000	3,020,000,000	
Total For NRA028								57,782,200,000,000.00	5,540,000,000	3,020,000,000	
NTC12 On 25/08/2016 Spot Bond				102.16768		101.64574		0.00	800,000,000	400,000,000	
Total NTC12 SPOT								0.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC12										0.00	800,000,000	400,000,000
NTC15 On 26/07/2015 Spot Bond				101.76990		101.39735				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				100.42671		100.23698				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.09195		100.58127				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.27094		100.75976				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				101.36183		100.85424				0.00	0	412,909,100
Total NYT101 SPOT										0.00	0	412,909,100
Total For NYT101										0.00	0	412,909,100
NYT102 On 28/05/2020 Spot Bond				101.07837		101.04804				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	17.83983	100.00000	17.79661				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	97.47805	100.00000	97.22153				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.94000	102.20576	6.96500	102.17874		6,940,000,000,000.00		1,000,000,000	500,000,000	
Total OML01 SPOT								6,940,000,000,000.00		1,000,000,000	500,000,000	
Total For OML01								6,940,000,000,000.00		1,000,000,000	500,000,000	
OML02 On 21/11/2024 Spot Bond				101.30478		100.79226				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.99500	98.32935	10.08000	98.01163				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.69881		100.48833				0.00	0	2,000,000,000
Total OML04 SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML04									0.00	0	2,000,000,000
OML05 On 19/03/2025 Spot Bond			10.16500	101.29463	10.24500	100.97652			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.73000	101.01314	10.80000	100.66006		32,190,000,000,000.00		3,000,000,000	1,500,000,000
Total OML06 SPOT								32,190,000,000,000.00		3,000,000,000	1,500,000,000
Total For OML06								32,190,000,000,000.00		3,000,000,000	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.28000	101.23007	11.35000	100.79928		22,560,000,000,000.00		2,000,000,000	1,000,000,000
Total OML07 SPOT								22,560,000,000,000.00		2,000,000,000	1,000,000,000
Total For OML07								22,560,000,000,000.00		2,000,000,000	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792		0.00		0	0
Total OTCA2U SPOT								0.00		0	0
Total For OTCA2U								0.00		0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total PBET01 SPOT								0.00		0	0
Total For PBET01								0.00		0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700		0.00		0	0
Total PMM12/JIBAR SPOT								0.00		0	0
Total For PMM12/JIBAR								0.00		0	0
PMM16 On 02/09/2015 Spot Bond				102.43473		102.41493		0.00		0	0
Total PMM16 SPOT								0.00		0	0
Total For PMM16								0.00		0	0
PMM17 On 06/03/2016 Spot Bond				100.90603		100.48928		0.00		0	0
Total PMM17 SPOT								0.00		0	0
Total For PMM17								0.00		0	0
PMM18 On 04/11/2015 Spot Bond				101.14417		101.12478		0.00		0	0
Total PMM18 SPOT								0.00		0	0
Total For PMM18								0.00		0	0
PMM19 On 13/05/2016 Spot Bond				101.00683		100.98642		0.00		0	0
Total PMM19 SPOT								0.00		0	0
Total For PMM19								0.00		0	0
PPC00 On 28/03/2016 Spot Bond				100.22686		100.11054		0.00		0	0
Total PPC001 SPOT								0.00		0	0
Total For PPC001								0.00		0	0
PPC00 On 31/12/2018 Spot Bond				100.14709		100.17298		0.00		0	0
Total PPC002 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				101.97072		101.49815				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.73500	100.63607	9.81500	100.25266				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.65854		101.28584				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.69444		101.32124				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.71060		101.33716				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.74649		101.37255				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				101.90077		101.52467				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				101.93664		101.56003				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				101.89967		101.42583				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.10000	43.55589	8.17000	43.24084				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R158 On 15/09/2015 Spot Bond			5.95000	105.47762	5.97500	105.45529			829,613,098,160,000.00	139,430,772,800	167,368,272,800	
Total R158 SPOT									9,613,098,160,000.00	139,430,772,800	167,368,272,800	
Total For R158									9,613,098,160,000.00	139,430,772,800	167,368,272,800	
R158P On 15/09/2015 Spot Bond			6.62500	98.67465	6.68000	98.64598				0.00	0	0
Total R158P SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.72500	111.70234	6.78000	111.61602			092,029,037,500,000.00	162,383,500,000	188,715,000,000
Total R159 SPOT									12,029,037,500,000.00	162,383,500,000	188,715,000,000
Total For R159									12,029,037,500,000.00	162,383,500,000	188,715,000,000
R159P On 15/09/2016 Spot Bond			6.55500	92.54561	6.61000	92.47010			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.28000	116.57454	8.35000	115.98272			036,830,786,360,000.00	1,835,366,037,000	2,113,630,530,000
Total R186 SPOT									16,830,786,360,000.00	835,366,037,000	113,630,530,000
Total For R186									16,830,786,360,000.00	835,366,037,000	113,630,530,000
R187P On 21/12/2026 Spot Bond			8.02000	40.58751	8.09000	40.26681			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			7.94000	37.87980	8.01000	37.55516			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			1.67500	287.28819	1.67500	287.19321			43,657,535,000,000.00	26,064,200,000	22,103,925,800
Total R197 SPOT									13,657,535,000,000.00	26,064,200,000	22,103,925,800
Total For R197									13,657,535,000,000.00	26,064,200,000	22,103,925,800
R202 On 07/12/2033 Spot Bond			1.81000	234.87556	1.81000	234.79706			272,557,764,000,000.00	150,584,400,000	211,852,473,900
Total R202 SPOT									2,557,764,000,000.00	150,584,400,000	211,852,473,900
Total For R202									2,557,764,000,000.00	150,584,400,000	211,852,473,900
R2023 On 28/02/2023 Spot Bond			8.15000	100.36921	8.22000	99.96061			251,077,816,000,000.00	521,604,640,000	459,358,500,000
Total R2023 SPOT									1,077,816,000,000.00	521,604,640,000	459,358,500,000
Total For R2023									1,077,816,000,000.00	521,604,640,000	459,358,500,000
R203 On 15/09/2017 Spot Bond			7.21500	104.52059	7.30000	104.32782			929,848,415,000,000.00	1,009,681,000,000	1,897,660,409,700
Total R203 SPOT									19,848,415,000,000.00	1,009,681,000,000	1,897,660,409,700
Total For R203									19,848,415,000,000.00	1,009,681,000,000	1,897,660,409,700
R2030 On 31/01/2030 Spot Bond			8.69500	97.68834	8.76000	97.15729			915,911,033,500,000.00	1,140,415,300,000	625,012,683,400
Total R2030 SPOT									15,911,033,500,000.00	1,140,415,300,000	625,012,683,400
Total For R2030									15,911,033,500,000.00	1,140,415,300,000	625,012,683,400
R2032 On 31/03/2032 Spot Bond			8.79500	97.36653	8.85500	96.84279			375,036,985,500,000.00	611,146,900,000	381,005,600,000
Total R2032 SPOT									5,036,985,500,000.00	611,146,900,000	381,005,600,000
Total For R2032									5,036,985,500,000.00	611,146,900,000	381,005,600,000
R2037 On 31/01/2037 Spot Bond			8.91500	99.63420	8.96500	99.15122			609,819,023,000,000.00	629,256,200,000	448,524,100,000
Total R2037 SPOT									19,819,023,000,000.00	629,256,200,000	448,524,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R204 On 21/12/2018 Spot Bond			7.55500	101.59322	7.63500	101.33074			163,692,059,687,000.00	1,610,018,803,400	789,961,000,000
Total R204 SPOT									163,692,059,687,000.00	1,610,018,803,400	789,961,000,000
Total For R204									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R2044 On 31/01/2044 Spot Bond			8.96500	101.48303	9.02000	100.90813			981,318,790,000,000.00	221,006,000,000	327,651,000,000
Total R2044 SPOT									981,318,790,000,000.00	221,006,000,000	327,651,000,000
Total For R2044									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R2048 On 28/02/2048 Spot Bond			8.95000	100.84463	9.00500	100.25482			535,169,955,000,000.00	506,722,900,000	456,602,935,500
Total R2048 SPOT									535,169,955,000,000.00	506,722,900,000	456,602,935,500
Total For R2048									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R207 On 15/01/2020 Spot Bond			7.79500	101.33218	7.88000	100.99575			620,856,007,550,000.00	1,105,946,890,000	535,684,206,600
Total R207 SPOT									620,856,007,550,000.00	1,105,946,890,000	535,684,206,600
Total For R207									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R208 On 31/03/2021 Spot Bond			7.93500	96.33505	8.01500	95.96377			338,177,277,800,000.00	1,302,857,880,000	685,490,072,200
Total R208 SPOT									338,177,277,800,000.00	1,302,857,880,000	685,490,072,200
Total For R208									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R209 On 31/03/2036 Spot Bond			8.85500	77.04581	8.91000	76.61023			989,000,139,500,000.00	1,466,854,900,000	779,400,000,000
Total R209 SPOT									989,000,139,500,000.00	1,466,854,900,000	779,400,000,000
Total For R209									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R210 On 31/03/2028 Spot Bond			1.70000	178.17270	1.70000	178.11367			10,268,000,000,000.00	6,040,000,000	35,821,176,400
Total R210 SPOT									10,268,000,000,000.00	6,040,000,000	35,821,176,400
Total For R210									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R211 On 31/01/2017 Spot Bond			0.65000	134.96008	0.65000	134.91920			34,708,938,160,000.00	53,398,366,400	45,591,415,200
Total R211 SPOT									34,708,938,160,000.00	53,398,366,400	45,591,415,200
Total For R211									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R212 On 31/01/2022 Spot Bond			1.64000	139.97982	1.64000	139.93361			456,946,968,000,000.00	278,626,200,000	125,702,104,800
Total R212 SPOT									456,946,968,000,000.00	278,626,200,000	125,702,104,800
Total For R212									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R213 On 28/02/2031 Spot Bond			8.73500	87.70543	8.79500	87.23357			437,374,266,700,000.00	965,927,220,000	626,427,100,000
Total R213 SPOT									437,374,266,700,000.00	965,927,220,000	626,427,100,000
Total For R213									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R214 On 28/02/2041 Spot Bond			8.90000	78.11301	8.95500	77.65450			787,795,020,000,000.00	1,212,111,800,000	675,865,584,300
Total R214 SPOT									787,795,020,000,000.00	1,212,111,800,000	675,865,584,300
Total For R214									19,819,023,000,000.00	629,256,200,000	448,524,100,000
R228C On 15/09/2015 Spot Bond			6.62500	98.67465	6.68000	98.64598			0.00	0	0
Total R228C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.54500	95.58528	6.60000	95.53275				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			6.55500	92.54561	6.61000	92.47010				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.56500	97.01612	6.62000	96.97481				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			6.54500	93.96100	6.60000	93.89596				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			6.60500	90.90605	6.66000	90.81882				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.19000	87.02632	7.27500	86.86904				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.24000	83.90634	7.32500	83.72027				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.56000	80.23699	7.64000	80.03731				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.54000	77.36618	7.62000	77.14394				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.52000	74.61247	7.60000	74.36949				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.51000	71.93967	7.59000	71.67776				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.75500	68.52807	7.84000	68.23582				0.00	0	0
Total R337C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.73500	66.03956	7.82000	65.73103				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.85500	63.14389	7.93500	62.84120				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.82500	60.87117	7.90500	60.55608				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.79500	58.69721	7.87500	58.37091				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.76500	56.61726	7.84500	56.28085				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.72500	54.66872	7.80500	54.32296				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.68500	52.80761	7.76500	52.45340				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.22000	48.56048	8.29000	48.25792				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.18000	46.81342	8.25000	46.50610				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.14000	45.14660	8.21000	44.83513				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.10000	43.55589	8.17000	43.24084				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.06000	42.03741	8.13000	41.71930				0.00	0	0
Total R349C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.02000	40.58751	8.09000	40.26681				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			7.98000	39.20273	8.05000	38.87987				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			7.94000	37.87980	8.01000	37.55516				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				103.64849		103.53033				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				104.28050		104.18672				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				103.14997		102.99990				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.91390		100.53062				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	31.04646	100.00000	30.97126				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	15.93515	100.00000	15.89612				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	29.38023	100.00000	29.30906				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	93.01017	100.00000	92.77995				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	40.46517	100.00000	40.36714				0.00	0	0
Total RCSB5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	16.67078	100.00000	16.63041				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	21.35977	100.00000	21.30285				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.52814	100.00000	8.50344				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	16.09503	100.00000	16.05214				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	12.91712	100.00000	12.88270				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	9.78381	100.00000	9.75774				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.81809		100.45003				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.60403		100.41542				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				101.28093		100.76954				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.32066		100.80847				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				101.26055		100.74028				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				101.97158		101.95205				0.00	0	0
Total RDFC21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.19522		100.17567				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.70728		100.68843				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.73687		100.71723				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.46250		100.92603				0.00	300,000,000	10,000,000,000
Total REB01 SPOT										0.00	300,000,000	10,000,000,000
Total For REB01										0.00	300,000,000	10,000,000,000
REBC0 On 20/11/2015 Spot Bond				100.79238		100.77372				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.76026		100.73283				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	16.75037	100.00000	16.70979				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	11.75039	100.00000	11.72192				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	9.73534	100.00000	9.71176				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	8.99585	100.00000	8.97406				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				101.49892		100.96129				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.33404		101.79605				0.00	50,000,000	50,000,000
Total RES15 SPOT										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES15										0.00	50,000,000	50,000,000
RES18 On 05/02/2018 Spot Bond				101.75939		101.25021				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.93682		100.54318				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				102.10692		101.88334				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.24113		100.73600				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.94265		100.52480				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				100.01896		100.00000				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.74547		101.54229				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				86.94305		86.89304				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				84.91185		84.86799				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				93.75929		93.69228				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				92.96977		92.89942				0.00	0	0
Total RP008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.16671		100.04091				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				82.48078		82.37320				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				96.72027		96.32330				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.07280	12.35000	107.03736				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.47105	100.00000	15.43357				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.70453		101.37546				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.96485	100.00000	5.95055				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	40.56021	100.00000	40.46087				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	59.79786	100.00000	59.65299				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.93772	100.00000	12.84185				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	43.78912	100.00000	43.68303				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				102.06033		102.01629				0.00	0	0
Total RPS001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPS001										0.00	0	0
RPS00: On 30/04/2025 Spot Bond				80.58120		80.16750				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.30500	104.89126	9.38500	104.50667				0.00	0	5,498,000,000
Total RW21 SPOT										0.00	0	5,498,000,000
Total For RW21										0.00	0	5,498,000,000
RW23 On 10/12/2023 Spot Bond			9.67000	99.67663	9.67000	99.65092		734,920,000,000,000.00		76,000,000,000	38,000,000,000	
Total RW23 SPOT								14,920,000,000,000.00		76,000,000,000	38,000,000,000	
Total For RW23								14,920,000,000,000.00		76,000,000,000	38,000,000,000	
RW28 On 10/12/2028 Spot Bond			9.99500	102.45692	10.05500	101.98669				0.00	0	25,000,000
Total RW28 SPOT										0.00	0	25,000,000
Total For RW28										0.00	0	25,000,000
SBC2 On 28/04/2016 Spot Bond				96.80028		96.75311				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			7.92500	104.90227	7.98000	104.80692				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				101.33624		100.80909				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.46500	101.24055	9.55000	101.03480				0.00	0	1,000,000,000
Total SBK14 SPOT										0.00	0	1,000,000,000
Total For SBK14										0.00	0	1,000,000,000
SBK15 On 23/01/2022 Spot Bond				102.56512		102.29495				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.77474		101.46289				0.00	40,000,000	20,000,000
Total SBK16 SPOT										0.00	40,000,000	20,000,000
Total For SBK16										0.00	40,000,000	20,000,000
SBK17 On 30/07/2024 Spot Bond				103.26202		102.79492				0.00	0	0
Total SBK17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				101.29088		100.99610			0.00	0	944,180,000
Total SBK18 SPOT									0.00	0	944,180,000
Total For SBK18									0.00	0	944,180,000
SBK19 On 24/10/2019 Spot Bond				101.87765		101.58201			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				101.26880		100.79697			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				102.09065		101.68328			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				101.43893		100.92975			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.75000	100.22332	11.82000	99.86975			0.00	0	2,050,000,000
Total SBK23 SPOT									0.00	0	2,050,000,000
Total For SBK23									0.00	0	2,050,000,000
SBK9 On 10/04/2018 Spot Bond			9.05500	100.33096	9.13500	100.11624		42,920,700,000,000.00		4,740,000,000	2,370,000,000
Total SBK9 SPOT								12,920,700,000,000.00		4,740,000,000	2,370,000,000
Total For SBK9								12,920,700,000,000.00		4,740,000,000	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.44000	105.16372	7.46500	105.13730		5,952,000,000,000.00		800,000,000	400,000,000
Total SBN27 SPOT								5,952,000,000,000.00		800,000,000	400,000,000
Total For SBN27								5,952,000,000,000.00		800,000,000	400,000,000
SBN29 On 15/09/2015 Spot Bond			8.04500	105.03680	8.10000	105.00236		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			7.20000	105.21416	7.22500	105.18839		0.00		0	0
Total SBN31 SPOT								0.00		0	0
Total For SBN31								0.00		0	0
SBN33 On 15/09/2017 Spot Bond			8.61500	101.72721	8.70000	101.53729		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			7.34500	105.18368	7.37000	105.15752		0.00		0	0
Total SBN34 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.08500	105.02842	8.14000	104.99387			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.66213		100.35236			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				99.99985		99.97979			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.08500	104.09577	8.35000	103.53948			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				102.04928		101.67669			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.39909		100.20962			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.51413		101.34058			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.69500	102.43256	9.77500	102.04545			0.00	0	540,000,000
Total SBS19 SPOT									0.00	0	540,000,000
Total For SBS19									0.00	0	540,000,000
SBS20 On 15/05/2026 Spot Bond			10.18000	100.47099	10.25000	99.99385			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.64602		101.10255			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.49211		100.96653			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.35938		101.83187			0.00	2,400,000,000	1,200,000,000
Total SBS24 SPOT									0.00	2,400,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	2,400,000,000	1,200,000,000
SBS25 On 24/05/2019 Spot Bond			8.87500	100.93166	9.15000	100.02331			0.00	0	1,260,000,000
Total SBS25 SPOT									0.00	0	1,260,000,000
Total For SBS25									0.00	0	1,260,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	26.13635	100.00000	26.07787			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.69000	106.23296	9.76000	105.79604			0.00	0	2,990,000,000
Total SBS27 SPOT									0.00	0	2,990,000,000
Total For SBS27									0.00	0	2,990,000,000
SBS28 On 23/04/2017 Spot Bond				101.41027		101.14236			0.00	300,000,000	150,000,000
Total SBS28 SPOT									0.00	300,000,000	150,000,000
Total For SBS28									0.00	300,000,000	150,000,000
SBS29 On 12/06/2019 Spot Bond			9.50000	97.87557	9.65000	97.37578			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.19000	87.93689	10.26000	87.50075			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				99.92332		99.59995			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			9.93000	99.54819	10.00000	99.04336			0.00	0	1,490,000,000
Total SBS31 SPOT									0.00	0	1,490,000,000
Total For SBS31									0.00	0	1,490,000,000
SBS32 On 19/09/2017 Spot Bond				100.46588		100.25850			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.47334		100.26550			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.08000	102.99710	10.15000	102.55635		29,232,000,000,000.00	2,900,000,000	1,475,000,000	
Total SBS34 SPOT								29,232,000,000,000.00	2,900,000,000	1,475,000,000	
Total For SBS34								29,232,000,000,000.00	2,900,000,000	1,475,000,000	
SBS35 On 29/01/2018 Spot Bond				101.67721		101.06056			0.00	460,000,000	791,000,000
Total SBS35 SPOT									0.00	460,000,000	791,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS35									0.00	460,000,000	791,000,000
SBS36 On 29/01/2020 Spot Bond				101.75874		101.32600			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.18500	98.96774	9.35000	98.35671			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.34000	96.39472	10.49000	95.52047		62,040,000,000,000.00		6,000,000,000	1,500,000,000
Total SBS38 SPOT								2,040,000,000,000.00		6,000,000,000	1,500,000,000
Total For SBS38								2,040,000,000,000.00		6,000,000,000	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.88500	95.65081	10.94500	95.21816			0.00	0	50,000,000
Total SBS39 SPOT									0.00	0	50,000,000
Total For SBS39									0.00	0	50,000,000
SBS4 On 16/11/2021 Spot Bond			9.63500	96.25924	9.71500	95.87243			0.00	0	570,000,000
Total SBS4 SPOT									0.00	0	570,000,000
Total For SBS4									0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.36500	103.75857	7.61000	103.49625		3,682,500,000,000.00		500,000,000	580,000,000
Total SBS9 SPOT								3,682,500,000,000.00		500,000,000	580,000,000
Total For SBS9								3,682,500,000,000.00		500,000,000	580,000,000
SBSI11 On 07/12/2023 Spot Bond			2.28500	275.32041	2.28500	275.22483			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.26000	133.70316	1.26000	133.66041		957,600,000,000.00		760,000,000	380,000,000
Total SBSI12 SPOT								957,600,000,000.00		760,000,000	380,000,000
Total For SBSI12								957,600,000,000.00		760,000,000	380,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	22.38931	100.00000	22.33507			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.65596		101.63582				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	34.23029	100.00000	34.14737				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.92000	132.36084	1.92000	132.31612				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.60313	6.50000	101.58537				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.66029		101.34898				0.00	0	100,000,000
Total SHS01 SPOT										0.00	0	100,000,000
Total For SHS01										0.00	0	100,000,000
SHS04 On 29/06/2017 Spot Bond				101.52589		101.43064				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			8.71500	100.15632	8.80000	99.98065				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				101.44181		101.11470				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.04555		99.99127				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.21570		100.20647				0.00	0	0
Total SHS08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	36.54699	100.00000	36.45845				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.75291		100.42726				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.66183		100.38346				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	51.69915	100.00000	51.57391				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	40.16901	100.00000	40.07170				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	41.58998	100.00000	41.48923				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.55500	104.31653	9.64000	104.12428				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				101.68643		101.66314				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.38046		100.85369				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.10798		100.06337				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.11106		100.06566				0.00	0	0
Total SHS24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.83500	100.08558	9.91500	99.75023			0.00	0	100,000
Total SHS25 SPOT									0.00	0	100,000
Total For SHS25									0.00	0	100,000
SHS26 On 29/06/2020 Spot Bond				100.06524	100.00000	10.83031			0.00	0	50,000,000,000
Total SHS26 SPOT									0.00	0	50,000,000,000
Total For SHS26									0.00	0	50,000,000,000
SLI2 On 15/08/2016 Spot Bond			7.97500	105.40676	8.03000	105.32524		18,183,000,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,183,000,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,183,000,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2023 Spot Bond			9.30500	101.69280	9.38500	101.45702			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.61500	101.72721	8.70000	101.53729		64,957,100,000,000.00	7,540,000,000	4,270,000,000	
Total SNT01 SPOT								64,957,100,000,000.00	7,540,000,000	4,270,000,000	
Total For SNT01								64,957,100,000,000.00	7,540,000,000	4,270,000,000	
SPDA2 On 21/08/2016 Spot Bond				101.41026		100.87470			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				101.43355		100.89849			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.80608		101.27028			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				100.85809		100.83786			0.00	100,000,000	50,000,000
Total SPDA5 SPOT									0.00	100,000,000	50,000,000
Total For SPDA5									0.00	100,000,000	50,000,000
SPDA6 On 21/08/2024 Spot Bond				100.88118		100.86041			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				101.28642		100.81301			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.31500	101.35005	8.40000	101.24764			0.00	0	500,000,000
Total SSA01 SPOT									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
Total For SSA01									0.00	0	500,000,000
SSA04 On 16/04/2016 Spot Bond				101.86433		101.73514			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.74583		101.61539			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.52500	96.16627	9.60500	95.85059		9,525,000,000,000.00	1,000,000,000	2,140,000,000	
Total SSA06 SPOT								9,525,000,000,000.00	1,000,000,000	2,140,000,000	
Total For SSA06								9,525,000,000,000.00	1,000,000,000	2,140,000,000	
SSN00 On 01/03/2017 Spot Bond				101.17569		100.69833			0.00	0	0
Total SSN001 SPOT								0.00	0	0	
Total For SSN001								0.00	0	0	
SSN00 On 26/03/2017 Spot Bond				100.20348		100.13531			0.00	0	0
Total SSN002 SPOT								0.00	0	0	
Total For SSN002								0.00	0	0	
SSN00 On 25/04/2017 Spot Bond				101.81159		101.43673			0.00	0	0
Total SSN003 SPOT								0.00	0	0	
Total For SSN003								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.50500	89.73342	9.58500	89.38946			0.00	0	0
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.50500	89.73342	9.58500	89.38946			0.00	0	0
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN00 On 15/01/2020 Spot Bond			9.21500	96.23006	9.30000	95.91097			0.00	0	0
Total SSN007 SPOT								0.00	0	0	
Total For SSN007								0.00	0	0	
SSN00 On 18/06/2017 Spot Bond				100.57261		100.31029			0.00	0	0
Total SSN008 SPOT								0.00	0	0	
Total For SSN008								0.00	0	0	
SSN00 On 15/09/2017 Spot Bond			8.09500	102.75320	8.18000	102.56222			0.00	0	0
Total SSN009 SPOT								0.00	0	0	
Total For SSN009								0.00	0	0	
SSN01 On 31/01/2025 Spot Bond			2.40000	113.91026	2.40000	113.87029			0.00	0	0
Total SSN011 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.86500	97.72262	8.94500	97.46891				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.87230	8.50000	100.84925				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.32000	101.53029	10.39000	101.03554				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.07060		100.60355				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.60500	75.10364	10.66500	74.72419				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.78536		101.56067				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.58840		101.56762				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.28866		100.15724				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				101.77541		101.75213				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.10098		100.07572				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				100.83078		100.80919				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.34888		100.32688				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.14446		100.67563				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234: On 26/08/2015 Spot Bond				99.01963		99.00148				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1235: On 21/07/2015 Spot Bond				99.68466		99.66714				0.00	0	0
Total SY1235 SPOT										0.00	0	0
Total For SY1235										0.00	0	0
SY1237: On 28/07/2015 Spot Bond				98.85773		98.87530				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY1238: On 28/07/2015 Spot Bond				98.85732		98.87490				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY1239: On 04/08/2015 Spot Bond				98.96184		98.97944				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY1240: On 14/08/2015 Spot Bond				99.25576		99.23804				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241: On 18/08/2015 Spot Bond				99.18953		99.17191				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY1242: On 17/08/2015 Spot Bond				99.20246		99.18473				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY1243: On 17/08/2015 Spot Bond				99.20472		99.18705				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244: On 18/08/2015 Spot Bond				99.18473		99.16701				0.00	0	0
Total SY1244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1244										0.00	0	0
SY124E On 21/08/2015 Spot Bond				99.13156		99.11384				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				99.00631		98.98857				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124E On 08/09/2015 Spot Bond				98.80486		98.78702				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				98.77612		98.75839				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				98.67912		98.66150				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1251 On 22/07/2015 Spot Bond				99.49772		99.49103				0.00	0	0
Total SY1251 SPOT										0.00	0	0
Total For SY1251										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.41000	104.61489	6.43500	104.59045				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.93000	102.75046	9.00000	102.26213				0.00	0	250,000,000
Total SZ25 SPOT										0.00	0	250,000,000
Total For SZ25										0.00	0	250,000,000
T12A1C On 21/02/2048 Spot Bond				100.87541		100.85478				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.45086		100.91459				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.44500	99.64202	9.53000	99.33134				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	59.89645	100.00000	59.75135				0.00	0	0
Total TF108U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				101.60425		101.40295				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				101.62952		101.13536				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				101.07386		100.60673				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.39699		100.19054				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.40727		100.20001				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				100.83099						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	86.35523	100.00000	86.23563				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				102.45776		102.42053				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				101.25202		101.23272				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				101.24184		101.22241				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				101.65122		101.24996				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			7.62500	104.82338	7.68000	104.74562				0.00	0	1,760,000,000
Total TFS84 SPOT										0.00	0	1,760,000,000
Total For TFS84										0.00	0	1,760,000,000
TH10A On 18/10/2038 Spot Bond				101.50529		101.48454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				101.54556		101.52424				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	103.58481	7.83000	103.56283				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				101.48315		101.46270				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				101.53348		101.51233				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				103.66313		103.64005				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				101.48315		101.46270				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				101.53348		101.51233				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	103.27851	7.16000	103.25844				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				101.63210		101.60958				0.00	0	500,000,000
Total TH10B1 SPOT										0.00	0	500,000,000
Total For TH10B1										0.00	0	500,000,000
TH10B1 On 18/07/2017 Spot Bond				101.62405		101.60164				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				101.81714		101.79204				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				101.79100		101.76626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				102.57978		102.54392				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				102.48960		102.45502				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				101.48113		101.46072				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				101.54556		101.52424				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.99613	8.73000	103.97159				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				101.22477		101.20421				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				101.53348		101.51233				0.00	0	300,000,000
Total TH11A5 SPOT										0.00	0	300,000,000
Total For TH11A5										0.00	0	300,000,000
TH11A ⁶ On 18/07/2041 Spot Bond			9.02500	101.60093	9.10500	101.37029				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A ⁷ On 18/07/2041 Spot Bond				101.23589		101.03398				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A ⁸ On 18/07/2041 Spot Bond				101.73356		101.53053				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B ¹ On 18/07/2041 Spot Bond				101.63612		101.61355				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ² On 18/07/2041 Spot Bond				101.61399		101.59172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.80627		101.60228				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.81312		101.78807				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.80508		101.78014				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.93551		101.72979				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				102.43949		102.40562				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				102.44751		102.41353				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				102.61139		102.39664				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.86386		100.84350				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.89272		100.87168				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.39500	102.56633	9.48000	102.25602				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.87541		100.85478				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.91580		100.89421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.30500	100.51760	9.39000	100.21076				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.40454		100.86908				0.00	600,000,000	300,000,000
Total TH12A7 SPOT										0.00	600,000,000	300,000,000
Total For TH12A7										0.00	600,000,000	300,000,000
TH12A7 On 21/08/2019 Spot Bond				101.45086		100.91459				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.41500	99.37409	9.50000	99.07196				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.96768		100.94487				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.96768		100.94487				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.50294		100.96576				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				101.50294		100.96576				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.05976		101.03476				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.05976		101.03476				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.59546		101.05665				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				101.59430		101.05551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.43182		101.39796				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				101.43182		101.39796				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.15875		101.61301				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				101.96330		101.41800				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				101.73558		101.53253				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	6.96406	101.06155	6.94684				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.88629		101.68440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				101.70528		101.50263				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				102.07408		101.87181				0.00	0	1,760,000,000
Total THE9A3 SPOT										0.00	0	1,760,000,000
Total For THE9A3										0.00	0	1,760,000,000
THE9A:On 18/07/2039 Spot Bond				101.70528		101.50263				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				101.72548		101.52256				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				101.73558		101.53253				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				101.69316		101.49067				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				101.72548		101.52256				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				101.83656		101.63217				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				101.83656		101.63217				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				101.83656		101.63217				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				101.99810		101.79155				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				102.03847		101.83138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				101.98800		101.78159			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D:On 18/07/2016 Spot Bond				102.79486		102.57764			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				102.84524		102.62734			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D:On 18/07/2016 Spot Bond				102.82509		102.60746			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.67500	88.81612	9.76000	88.51450			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.36500	103.10146	8.45000	102.89725		217,490,000,000,000.00	26,000,000,000	11,920,000,000	
Total TN17 SPOT								17,490,000,000,000.00	26,000,000,000	11,920,000,000	
Total For TN17								17,490,000,000,000.00	26,000,000,000	11,920,000,000	
TN20 On 17/09/2020 Spot Bond			9.66500	106.40569	9.74500	106.05055		299,615,000,000,000.00	31,000,000,000	14,310,000,000	
Total TN20 SPOT								19,615,000,000,000.00	31,000,000,000	14,310,000,000	
Total For TN20								19,615,000,000,000.00	31,000,000,000	14,310,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.75350	100.00000	1.74920		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.90000	106.70506	9.97000	106.27353		201,366,000,000,000.00	20,340,000,000	11,370,000,000	
Total TN23 SPOT								11,366,000,000,000.00	20,340,000,000	11,370,000,000	
Total For TN23								11,366,000,000,000.00	20,340,000,000	11,370,000,000	
TN25 On 19/08/2025 Spot Bond			10.04000	100.10950	10.11000	99.65487		275,096,000,000,000.00	27,400,000,000	13,050,000,000	
Total TN25 SPOT								15,096,000,000,000.00	27,400,000,000	13,050,000,000	
Total For TN25								15,096,000,000,000.00	27,400,000,000	13,050,000,000	
TN27 On 14/11/2027 Spot Bond			10.08000	92.95154	10.15000	92.46814		154,728,000,000,000.00	15,350,000,000	8,920,000,000	

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 TN27 SPOT									4,728,000,000,000.00	15,350,000,000	8,920,000,000
Total For TN27									4,728,000,000,000.00	15,350,000,000	8,920,000,000
TN30 On 09/10/2030 Spot Bond			10.48500	102.51820	10.55000	102.00102			41,940,000,000,000.00	4,000,000,000	3,500,000,000
Total TN30 SPOT									11,940,000,000,000.00	4,000,000,000	3,500,000,000
Total For TN30									11,940,000,000,000.00	4,000,000,000	3,500,000,000
TN40 On 09/10/2040 Spot Bond			10.82500	101.81681	10.88000	101.31918			45,465,000,000,000.00	4,200,000,000	2,100,000,000
Total TN40 SPOT									15,465,000,000,000.00	4,200,000,000	2,100,000,000
Total For TN40									15,465,000,000,000.00	4,200,000,000	2,100,000,000
TNF16 On 10/06/2016 Spot Bond				100.82209		100.44189			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				101.23095		100.70542			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				101.54027		100.99854			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.56550		101.02335			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				101.56806		101.02588			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				101.69234		101.14815			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				101.94999		101.40156			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.56683		101.02465			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.52600	10.00000	110.49700			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				99.95269		99.92579			0.00	100,000,000	50,000,000

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 TPDA02 SPOT										0.00	100,000,000	50,000,000
Total For TPDA02										0.00	100,000,000	50,000,000
TPDA0: On 05/04/2018 Spot Bond				99.95147		99.92417				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				99.91174		99.85907				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				99.58301		99.52945				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	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				100.35716		100.33714				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.37869		100.35747				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.00605	100.00000	7.98666				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.52943	100.00000	8.50877				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.39064		100.36874				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.84345	100.00000	8.82202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.39303		100.37100				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.10513	100.00000	9.08307				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.45970		100.43393				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.29768	100.00000	12.26789				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.60602		100.57205				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.80425	100.00000	15.76597				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	13.31328	100.00000	13.28104				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP17 On 09/07/2015 Spot Bond				99.88829		99.86967				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				99.63430		99.61601				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				99.37246		99.35401				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				99.10343		99.08475				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				98.83824		98.81951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				104.16920		104.13060				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 15/10/2015 Spot Bond				102.97571		102.93756				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				97.78415		97.76537				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				97.29554		97.27701				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				96.98100		96.96213				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				96.28389		96.26550				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				96.05830		96.04005				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				95.71759		95.69897				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				95.40081		95.38196				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				95.03827		95.01904				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				94.76909		94.74986				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				97.60456		97.58642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				94.01333		93.99427				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				93.68652		93.66727				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				93.34257		93.32310				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				99.84558		99.86488				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.37730	100.00000	14.34247				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				102.81315		102.79452				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.20050		100.18206				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				101.44424		101.42641				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				101.40858		101.39075				0.00	0	0
Total TWC093 SPOT										0.00	0	0
Total For TWC093										0.00	0	0
TWC09 On 15/07/2015 Spot Bond				101.37292		101.35509				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				101.37174		101.35285				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				101.31943		101.30160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0
TWC09 On 27/07/2015 Spot Bond				101.26769		101.24984				0.00	0	0
Total TWC097 SPOT										0.00	0	0
Total For TWC097										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.98034		100.96159				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.82863		100.81062				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.69719		100.67932				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.55910		100.54107				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.66651		100.64849				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.69912		100.68049				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 16/07/2015 Spot Bond				100.19227		100.17479				0.00	0	0
Total TWC104 SPOT										0.00	0	0
Total For TWC104										0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				101.56875		101.54889				0.00	0	0
Total TWCJ18 SPOT										0.00	0	0
Total For TWCJ18										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.61856		100.59860				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCM On 13/07/2015 Spot Bond				101.44105		101.42281				0.00	0	0
Total TWCM18 SPOT										0.00	0	0
Total For TWCM18										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.56930		100.55093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.33500	109.45156	9.41500	109.06610				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.79022	100.00000	7.77463				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.84482	100.00000	7.81121				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.61040	100.00000	7.59517				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.75574	100.00000	7.72251				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				103.09377		103.07419				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				101.04984		101.03003				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				101.94201		101.92219				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.15824		100.13843				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				101.69716		101.16194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.69874		101.16351				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.12737		100.01065				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.12956		100.01236				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.67901		101.14407				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.52407		100.50293				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.31425	100.00000	7.29960				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.51358	100.00000	7.48139				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.13443	100.00000	7.12015				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.42450	100.00000	7.39269				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00033	100.00000	0.00033				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.11500	105.79184	7.17000	105.72224			126,647,000,000,000.00	17,800,000,000	2,400,000,000	
Total WS04 SPOT									126,647,000,000,000.00	17,800,000,000	2,400,000,000	
Total For WS04									126,647,000,000,000.00	17,800,000,000	2,400,000,000	
WS05 On 01/08/2018 Spot Bond			1.19000	245.89036	1.19000	245.81222			0.00	0	830,700,000	

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 WS05 SPOT									0.00	0	830,700,000
Total For WS05									0.00	0	830,700,000
WSP2 On 28/05/2017 Spot Bond			7.71500	103.10074	7.80000	102.92942			222,192,000,000,000.00	28,800,000,000	11,900,000,000
Total WSP2 SPOT									22,192,000,000,000.00	28,800,000,000	11,900,000,000
Total For WSP2									22,192,000,000,000.00	28,800,000,000	11,900,000,000
WSP3 On 28/05/2019 Spot Bond			8.11000	103.79335	8.19000	103.50324			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.42000	103.15671	8.50500	102.79353			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.63500	102.52604	8.71500	102.13534			46,629,000,000,000.00	5,400,000,000	0
Total WSP5 SPOT									16,629,000,000,000.00	5,400,000,000	0
Total For WSP5									16,629,000,000,000.00	5,400,000,000	0
Z014 On 30/06/2015 Spot Bond			5.81000	99.95227	5.81000	99.96817			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.83000	98.30421	5.85500	98.28157			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			5.91000	99.96763	5.91000	99.98381			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			7.50000	73.17484	7.58000	72.92119			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	77.00422	100.00000	76.84211			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	43.03438	100.00000	42.95274			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.89e+012	101,104,689,600	046,395,100,300
Total for SPOT :									1.89e+017	101,104,689,600	046,395,100,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.89e+017	101,104,689,851	046,395,532,145
Total Options									0.00	0	66,918
Grand Total:									1.89e+017	101,104,689,851	046,395,599,063