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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			126.76478	126.76478	126.76875	126.76875			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.26696	127.26696	127.27308	127.27308			0.00	0	0
EL28 On 04/02/2016 Bond Future			129.46920	129.46920	129.47420	129.47420			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			1,778.75000	1.77875	1,774,780		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			1,768.75000	1.76875	1,764,780		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			1,758.75000	1.75875	1,754,780		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			283.08000	0.28308	276,960		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			273.08000	0.27308	266,960		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			263.08000	0.26308	256,960		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/02/2016	Bond Future	128.99	Call			484.20000	0.48420	479,200		0.00	0	0
EL28	On	04/02/2016	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.00	Call			474.20000	0.47420	469,200		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.01	Call			464.20000	0.46420	459,200		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/08/2015	Bond Future			9.74211	84.14597	9.72306	84.28331			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.82938	81.71241	9.80953	81.85336			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.91141	83.11996	9.89104	83.26250			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.98570	80.82056	9.96452	80.96679			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			822.42000	0.82242	959,760		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			969.22000	0.96922	1,106,560		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			895.77000	0.89577	1,033,110		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	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,080.02000	6.08002	6,220,970		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,000.79000	6.00079	6,141,740		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,159.35000	6.15935	6,300,300		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			827.02000	0.82702	684,480		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			688.89000	0.68889	546,350		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			758.00000	0.75800	615,460		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			175.87000	0.17587	29,640		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			244.74000	0.24474	98,510		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			313.51000	0.31351	167,280		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			123.12496	123.12496	123.13069	123.13069			0.00	0	38
I2025	On	05/11/2015	Bond Future			125.11604	125.11604	125.12401	125.12401			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future			127.24159	127.24159	127.24847	127.24847			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			2,140.69000	2.14069	2,134,960		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			2,130.69000	2.13069	2,124,960		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			2,120.69000	2.12069	2,114,960		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	Call			2,124.01000	2.12401	2,116,040		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			2,114.01000	2.11401	2,106,040		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			2,134.01000	2.13401	2,126,040		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	04/02/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			1,248.47000	1.24847	1,241,590		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			1,238.47000	1.23847	1,231,590		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			1,258.47000	1.25847	1,251,590		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			127.64779	127.64779	126.52121	126.52121			0.00	0	2,640
I2038	On	05/11/2015	Bond Future			129.71203	129.71203	128.56932	128.56932			0.00	0	2,381
I2038	On	04/02/2016	Bond Future			131.91217	131.91217	130.74852	130.74852			0.00	0	0
Total I2038 Future												0.00	0	5,021
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			1,468.79000	1.46879	342,210		0.00	0	0
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			1,478.79000	1.47879	352,210		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			1,488.79000	1.48879	362,210		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			5,420.68000	5.42068	4,277,970		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			5,430.68000	5.43068	4,287,970		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			5,440.68000	5.44068	4,297,970		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	922,170		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			241.48000	0.24148	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
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	912,170		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			251.48000	0.25148	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	902,170		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			261.48000	0.26148	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	5,021
I2046	On	06/08/2015	Bond Future			126.29920	126.29920	125.20761	125.20761			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			126.93519	126.93519	125.82830	125.82830			0.00	0	0
I2046	On	04/02/2016	Bond Future			129.13165	129.13165	128.00423	128.00423			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			3,782.39000	3.78239	2,690,800		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			3,792.39000	3.79239	2,700,800		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			3,802.39000	3.80239	2,710,800		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			7,161.70000	7.16170	6,054,810		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			7,171.70000	7.17170	6,064,810		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			7,181.70000	7.18170	6,074,810		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			4.23000	0.00423	1,131,650		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	1,121,650		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			5.77000	0.00577	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			14.23000	0.01423	1,141,650		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		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			135.58032	135.58032	135.09262	135.09262			0.00	0	2,588
I2050	On	05/11/2015	Bond Future			137.77294	137.77294	137.27942	137.27942			74,397,387.60	540	1,773
I2050	On	04/02/2016	Bond Future			138.63946	138.63946	138.13616	138.13616			0.00	0	0
Total I2050 Future												74,397,387.60	540	4,361
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,897.38000	1.89738	1,409,680		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,907.38000	1.90738	1,419,680		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,917.38000	1.91738	1,429,680		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,710.58000	7.71058	7,217,060		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			7,720.58000	7.72058	7,227,060		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			7,730.58000	7.73058	7,237,060		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			146.16000	0.14616	649,460		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			136.16000	0.13616	639,460		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			126.16000	0.12616	629,460		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												74,397,387.60	540	4,361
R186	On	06/08/2015	Bond Future			8.25505	117.81411	8.23571	117.97051		9.24	985,397,216.04	8,364	26,807
R186	On	05/11/2015	Bond Future			8.31445	119.70971	8.29412	119.87075		9.37	7,062,872.89	59	13,177
R186	On	04/02/2016	Bond Future			8.36308	116.47231	8.34213	116.63496		9.18	0.00	0	6,262
R186	On	05/05/2016	Bond Future			8.40332	118.56266	8.38136	118.72982		9.18	0.00	0	0
R186	On	04/08/2016	Bond Future			8.44585	115.41462	8.42320	115.58354			1,038,731.58	9	0
Total R186 Future												993,498,820.51	8,432	46,246
R186	On	06/08/2015	Bond Future	8.68	Put			6.59000	0.00659	4,110	9.51	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,211.19000	5.21119	5,054,670	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.19000	0.00019	0,070	9.64	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,891.53000	1.89153	1,724,060	9.37	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			95.33000	0.09533	84,260	9.37	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			62.57000	0.06257	52,640	9.39	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,541.78000	2.54178	2,377,750	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			35.49000	0.03549	27,860	9.42	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			131.26000	0.13126	78,320	9.17	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,647.74000	1.64774	1,751,200	9.17	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,527.94000	3.52794	3,369,060	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			263.59000	0.26359	257,850	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,822.40000	1.82240	1,654,800	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			105.47000	0.10547	94,270	9.36	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			68.24000	0.06824	35,970	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,080.42000	2.08042	2,204,550	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,175.11000	2.17511	2,008,780	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			3,190.44000	3.19044	3,340,180	9.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			76.54000	0.07654	41,250	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,005.91000	2.00591	2,127,020	9.15	0.00	0	0

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	8.01	Call			85.65000	0.08565	47,160	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,932.28000	1.93228	2,050,190	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,183.65000	1.18365	1,021,510	9.30	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			0.28000	0.00028	0,050	9.02	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,875.74000	4.87574	5,031,910	9.02	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			2.00000	0.00200	0,530	9.06	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			4,025.64000	4.02564	4,180,570	9.06	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			10.51000	0.01051	3,850	9.10	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			691.74000	0.69174	654,890	9.11	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,284.59000	5.28459	5,408,780	9.11	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			728.60000	0.72860	689,550	9.12	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,154.43000	5.15443	5,276,420	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			956.48000	0.95648	905,190	9.16	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,469.28000	4.46928	4,579,030	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			5,983.35000	5.98335	5,850,570	9.73	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			566.62000	0.56662	594,880	9.73	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,222.85000	3.22285	3,093,600	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,606.08000	1.60608	1,637,870	9.37	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,466.12000	3.46612	3,336,200	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,461.36000	1.46136	1,492,480	9.41	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Call			5,087.70000	5.08770	4,955,650	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			792.51000	0.79251	821,500	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,184.82000	2.18482	2,080,060	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,455.77000	2.45577	2,512,050	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,548.42000	2.54842	2,433,810	9.32	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,106.52000	2.10652	2,152,950	9.32	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			2,988.83000	2.98883	2,864,220	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,761.86000	1.76186	1,798,290	9.35	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.22	Call			2,032.97000	2.03297	1,933,350	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,622.67000	2.62267	2,684,090	9.27	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,108.34000	2.10834	2,005,890	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,538.52000	2.53852	2,597,110	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,146.50000	2.14650	2,042,650	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,497.03000	2.49703	2,554,220	9.28	0.00	0	8,690
R186	On	04/02/2016	Bond Future	7.51	Call			778.44000	0.77844	761,760	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,498.96000	7.49896	7,644,930	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			746.55000	0.74655	732,150	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,635.03000	7.63503	7,783,280	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			762.37000	0.76237	746,500	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,566.83000	7.56683	7,713,610	8.86	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,694.45000	3.69445	3,582,140	9.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.35	Put			3,933.74000	3.93374	3,988,590	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,362.80000	1.36280	1,340,910	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,859.16000	7.85916	8,004,430	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,618.70000	3.61870	3,508,710	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,010.95000	4.01095	4,068,120	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,656.68000	3.65668	3,545,310	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,972.42000	3.97242	4,028,210	9.13	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			571.40000	0.57140	402,480		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			645.52000	0.64552	476,600		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			497.22000	0.49722	328,300		0.00	0	0
Total R186 Option												0.00	0	63,382
Total For R186												993,498,820.51	8,432	109,628
R197	On	06/08/2015	Bond Future			293.57971	293.57971	293.49150	293.49150			0.00	0	929
R197	On	05/11/2015	Bond Future			298.32705	298.32705	298.24255	298.24255			0.00	0	0
R197	On	04/02/2016	Bond Future			297.19046	297.19046	297.10157	297.10157			0.00	0	0
Total R197 Future												0.00	0	929
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			5,481.50000	5.48150	5,569,710		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			5,501.50000	5.50150	5,589,710		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			5,491.50000	5.49150	5,579,710		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			3,252.55000	3.25255	3,337,050		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			3,242.55000	3.24255	3,327,050		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,232.55000	3.23255	3,317,050		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			101.57000	0.10157	190,460		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			91.57000	0.09157	180,460		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			111.57000	0.11157	200,460		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	929
R202	On	06/08/2015	Bond Future			238.57808	238.57808	237.74600	237.74600			115,948,946.88	486	50,470

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/11/2015	Bond Future			242.43632	242.43632	241.59471	241.59471			145,461,792.00	600	2,504
R202	On	04/02/2016	Bond Future			243.28532	243.28532	242.42702	242.42702			0.00	0	0
Total R202 Future												261,410,738.88	1,086	52,974
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			2,254.00000	2.25400	1,421,920		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			2,264.00000	2.26400	1,431,920		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,244.00000	2.24400	1,411,920		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			4,395.29000	4.39529	3,553,680		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			4,405.29000	4.40529	3,563,680		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			4,415.29000	4.41529	3,573,680		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			2,437.02000	2.43702	3,295,320		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			2,427.02000	2.42702	3,285,320		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			2,417.02000	2.41702	3,275,320		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												261,410,738.88	1,086	52,974
R2023	On	06/08/2015	Bond Future			8.14085	101.29466	8.11157	101.45541		7.09	73,742,512.48	728	17,768
R2023	On	05/11/2015	Bond Future			8.21212	99.00036	8.18117	99.16547		7.39	0.00	0	9,210
R2023	On	04/02/2016	Bond Future			8.27352	100.70538	8.24128	100.87234		7.00	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.31789	98.58294	8.28385	98.75425		7.00	0.00	0	0
Total R2023 Future												73,742,512.48	728	28,028
R2023	On	06/08/2015	Bond Future	9.07	Put			0.00000	0.00000	0,000	7.48	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Put			146.79000	0.14679	157,280	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			891.10000	0.89110	739,070	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			134.03000	0.13403	142,750	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			933.66000	0.93366	780,080	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			122.19000	0.12219	129,360	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,093.82000	5.09382	4,933,070	7.48	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			849.41000	0.84941	699,150	7.09	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,078.74000	1.07874	997,820	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,052.31000	2.05231	2,136,500	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,100.85000	1.10085	1,018,760	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,020.36000	2.02036	2,103,380	7.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	7.99	Call			1,056.91000	1.05691	977,170	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,084.57000	2.08457	2,169,940	7.32	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,512.50000	1.51250	1,399,150	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,720.75000	2.72075	2,774,360	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,468.75000	1.46875	1,357,530	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,782.36000	2.78236	2,838,100	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,490.53000	1.49053	1,378,240	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,751.44000	2.75144	2,806,110	6.93	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			0.00000	0.00000	2,269,220	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			120.25000	0.12025	2,560,780	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			0.00000	0.00000	2,219,140	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			221.22000	0.22122	2,611,670	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			0.00000	0.00000	2,243,590	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			170.72000	0.17072	2,585,620	7.00	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												73,742,512.48	728	28,939
R203	On	06/08/2015	Bond Future			7.26853	105.22538	7.23433	105.29154		2.33	0.00	0	16,356
R203	On	05/11/2015	Bond Future			7.36682	102.75223	7.32662	102.82124		2.04	0.00	0	5,144
R203	On	04/02/2016	Bond Future			7.43738	104.52210	7.39106	104.59128		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.46590	102.22744	7.40938	102.29930		1.51	0.00	0	0
Total R203 Future												0.00	0	21,500
R203	On	06/08/2015	Bond Future	6.74	Call			0.21000	0.00021	0,030	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			962.67000	0.96267	1,028,650	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			0.26000	0.00026	0,040	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			943.13000	0.94313	1,009,070	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			0.31000	0.00031	0,050	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			923.60000	0.92360	989,500	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,163.53000	1.16353	1,097,340	2.38	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			0.05000	0.00005	0,020	2.38	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			5.17000	0.00517	3,950	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,299.83000	2.29983	2,367,620	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			4.70000	0.00470	3,570	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,334.74000	2.33474	2,402,620	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			4.93000	0.00493	3,760	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,317.28000	2.31728	2,385,120	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			368.71000	0.36871	326,600	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			564.80000	0.56480	591,870	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			355.37000	0.35537	314,060	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			581.43000	0.58143	609,300	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			362.00000	0.36200	320,290	1.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.25	Put			573.07000	0.57307	600,540	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			0.00000	0.00000	411,480	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			190.28000	0.19028	673,620	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			0.00000	0.00000	400,170	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			215.79000	0.21579	687,820	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			0.00000	0.00000	405,800	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			203.03000	0.20303	680,690	1.49	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	26,500
R2030	On	06/08/2015	Bond Future			8.63993	95.02762	8.62559	95.14053			186,824,300.92	1,966	6,073
R2030	On	05/11/2015	Bond Future			8.69872	96.55663	8.68372	96.67300			0.00	0	1,208
R2030	On	04/02/2016	Bond Future			8.74996	94.21251	8.73460	94.32995			0.00	0	400
Total R2030 Future												186,824,300.92	1,966	7,681
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,180.48000	7.18048	7,293,390		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			7,355.22000	7.35522	7,468,130		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			7,267.80000	7.26780	7,380,710		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			1,441.85000	1.44185	1,558,220		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,362.58000	1.36258	1,478,950		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			1,521.21000	1.52121	1,637,580		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			41.31000	0.04131	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	76,130		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			117.75000	0.11775	0,310		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			194.09000	0.19409	76,650		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												186,824,300.92	1,966	7,681
R2032	On	06/08/2015	Bond Future			8.72507	98.87366	8.71075	98.99450			290,886,307.72	2,942	1,579
R2032	On	05/11/2015	Bond Future			8.78475	96.30934	8.76979	96.43382			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.83598	97.96848	8.82068	98.09414			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.88078	95.56914	8.86485	95.69837			0.00	0	0
Total R2032 Future												290,886,307.72	2,942	3,158
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,804.43000	1.80443	1,925,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,717.70000	1.71770	1,838,540		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,891.27000	1.89127	2,012,110		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			6,737.24000	6.73724	6,861,720		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			6,645.38000	6.64538	6,769,860		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,829.22000	6.82922	6,953,700		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			916.25000	0.91625	1,041,910		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,083.19000	1.08319	1,208,850		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			999.67000	0.99967	1,125,330		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,168.11000	1.16811	1,038,880		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			1,008.41000	1.00841	879,180		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			1,088.31000	1.08831	959,080		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												290,886,307.72	2,942	3,158
R2037	On	06/08/2015	Bond Future			8.85467	96.88968	8.84030	97.02321			2,131,572.96	22	12,932
R2037	On	05/11/2015	Bond Future			8.91069	98.44868	8.89573	98.58605			0.00	0	34,299
R2037	On	04/02/2016	Bond Future			8.96019	95.88674	8.94491	96.02546			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.00495	97.60808	8.98908	97.75068			0.00	0	0
Total R2037 Future												2,131,572.96	22	47,601
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			940.14000	0.94014	1,073,670		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			845.77000	0.84577	979,300		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			751.54000	0.75154	885,070		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			8,921.96000	8.92196	9,059,330		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			8,816.58000	8.81658	8,953,950		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2015	Bond Future	8.01	Put			8,711.37000	8.71137	8,848,740		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			1,703.85000	1.70385	1,842,570		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			1,890.96000	1.89096	2,029,680		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			1,797.34000	1.79734	1,936,060		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	44,440		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			187.91000	0.18791	45,310		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			8.28000	0.00828	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	134,320		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			98.16000	0.09816	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,131,572.96	22	47,601
R204	On	06/08/2015	Bond Future			7.58777	102.32357	7.55361	102.42404		3.54	179,066,247.50	1,750	9,402
R204	On	05/11/2015	Bond Future			7.67700	103.96996	7.63910	104.07383		3.37	3,742,918.56	36	9,978
R204	On	04/02/2016	Bond Future			7.74443	101.72310	7.70321	101.82773		2.93	0.00	0	0
R204	On	05/05/2016	Bond Future			7.79349	103.54853	7.74727	103.65646		2.93	0.00	0	0
Total R204 Future												182,809,166.06	1,786	19,380
R204	On	06/08/2015	Bond Future	7.74	Call			584.11000	0.58411	487,630	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			37.38000	0.03738	41,370	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			609.40000	0.60940	512,200	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			33.44000	0.03344	36,710	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			635.03000	0.63503	537,250	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			29.85000	0.02985	32,540	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,482.27000	2.48227	2,381,800	3.71	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.00000	0.00000	0,000	3.71	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			8.92000	0.00892	7,060	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,879.86000	3.87986	3,981,870	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			8.15000	0.00815	6,430	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,936.57000	3.93657	4,038,720	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			8.53000	0.00853	6,740	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,908.21000	3.90821	4,010,290	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			641.07000	0.64107	579,640	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,133.33000	1.13333	1,176,530	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			619.41000	0.61941	559,350	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,162.79000	1.16279	1,207,360	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			630.18000	0.63018	569,300	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,148.00000	1.14800	1,191,750	2.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.76	Call			29.74000	0.02974	1,020,680	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			0.00000	0.00000	1,098,870	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			0.00000	0.00000	996,820	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			16.99000	0.01699	1,121,740	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			6.38000	0.00638	1,008,720	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			0.00000	0.00000	1,110,270	2.93	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												182,809,166.06	1,786	20,079
R2044	On	06/08/2015	Bond Future			8.89442	98.79218	8.88001	98.93891			1,383,090.52	14	11,181
R2044	On	05/11/2015	Bond Future			8.94741	100.38183	8.93245	100.53250			0.00	0	3,930
R2044	On	04/02/2016	Bond Future			8.99425	97.72795	8.97897	97.88028			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.03656	99.48230	9.02072	99.63879			0.00	0	0
Total R2044 Future												1,383,090.52	14	15,111
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,445.14000	1.44514	1,591,870		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			1,340.74000	1.34074	1,487,470		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			1,236.52000	1.23652	1,383,250		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,198.96000	7.19896	7,349,630		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,426.52000	7.42652	7,577,190		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,312.63000	7.31263	7,463,300		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			110.00000	0.11000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	42,330		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			209.55000	0.20955	57,220		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			308.92000	0.30892	156,590		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			106.16000	0.10616	262,650		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			304.72000	0.30472	461,210		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			205.35000	0.20535	361,840		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,383,090.52	14	15,111
R2048	On	06/08/2015	Bond Future			8.88945	102.43812	8.87504	102.58891			1,434,133.68	14	24,848

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	05/11/2015	Bond Future			8.94369	99.65598	8.92873	99.81078			0.00	0	16,456
R2048	On	04/02/2016	Bond Future			8.99235	101.37233	8.97706	101.52890			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.03108	98.75490	9.01525	98.91568			0.00	0	0
Total R2048 Future												1,434,133.68	14	41,304
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			1,432.96000	1.43296	1,583,750		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			1,325.60000	1.32560	1,476,390		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			1,218.44000	1.21844	1,369,230		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			10,392.64000	10.39264	10,547,440		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			10,639.81000	10.63981	10,794,610		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			10,516.10000	10.51610	10,670,900		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			132.53000	0.13253	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	24,040		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			234.74000	0.23474	78,170		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			336.76000	0.33676	180,190		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			53.42000	0.05342	214,200		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			257.41000	0.25741	418,190		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			155.32000	0.15532	316,100		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,434,133.68	14	41,304
R207	On	06/08/2015	Bond Future			7.80692	98.49267	7.76768	98.63547		4.69	240,913,070.82	2,446	8,173
R207	On	05/11/2015	Bond Future			7.88704	100.07739	7.84460	100.22422		4.49	0.00	0	32,304
R207	On	04/02/2016	Bond Future			7.95200	98.15878	7.90672	98.30715		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			8.00718	99.92040	7.95791	100.07284		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			8.06911	98.09167	8.01605	98.24579			0.00	0	0
Total R207 Future												240,913,070.82	2,446	40,477
R207	On	06/08/2015	Bond Future	7.75	Call			229.62000	0.22962	144,840	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			294.04000	0.29404	352,060	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			246.93000	0.24693	158,510	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			274.91000	0.27491	329,290	4.64	0.00	0	0

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	7.46	Call			10.46000	0.01046	2,990	4.58	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,139.00000	1.13900	1,274,330	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			213.11000	0.21311	132,010	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			314.00000	0.31400	375,700	4.64	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			765.10000	0.76510	683,290	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,128.14000	1.12814	1,193,160	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			780.91000	0.78091	697,980	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,109.17000	1.10917	1,173,070	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			796.91000	0.79691	712,860	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,090.41000	1.09041	1,153,190	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			373.37000	0.37337	324,500	4.38	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,821.99000	1.82199	1,919,950	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			445.84000	0.44584	389,810	4.39	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,648.06000	1.64806	1,738,860	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			597.72000	0.59772	536,210	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,976.24000	1.97624	2,063,100	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			608.72000	0.60872	546,500	4.03	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,953.88000	1.95388	2,040,030	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			620.10000	0.62010	556,930	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,931.92000	1.93192	2,017,120	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			387.19000	0.38719	342,680	3.98	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,503.01000	2.50301	2,606,870	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,300.54000	1.30054	1,200,430	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,635.43000	1.63543	1,687,760	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,315.48000	1.31548	1,214,820	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,619.28000	1.61928	1,671,060	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			904.79000	0.90479	828,980	4.04	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,146.62000	2.14662	2,223,250	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,285.70000	1.28570	1,186,140	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,651.70000	1.65170	1,704,580	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			46.68000	0.04668	200,800		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			17.59000	0.01759	171,710		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			75.77000	0.07577	229,890		0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												240,913,070.82	2,446	40,724
R208	On	06/08/2015	Bond Future			7.93143	97.17328	7.89718	97.32170		5.75	408,127,776.00	4,200	23,338
R208	On	05/11/2015	Bond Future			8.00525	95.33709	7.96868	95.48959		5.77	0.00	0	39,167

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	04/02/2016	Bond Future			8.06426	96.97933	8.02578	97.13354		5.39	0.00	0	0
R208	On	05/05/2016	Bond Future			8.11167	95.31788	8.07050	95.47618		5.39	0.00	0	0
Total R208 Future												408,127,776.00	4,200	62,505
R208	On	06/08/2015	Bond Future	8.00	Put			141.23000	0.14123	161,340	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			617.24000	0.61724	486,730	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			129.39000	0.12939	147,300	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,025.86000	4.02586	3,877,440	6.08	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.00000	0.00000	0,000	6.08	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			555.51000	0.55551	429,600	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			153.92000	0.15392	176,430	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			585.97000	0.58597	457,660	5.75	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,667.26000	1.66726	1,741,210	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,641.51000	1.64151	1,714,110	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,519.53000	2.51953	2,389,210	5.98	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			414.05000	0.41405	436,230	5.98	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			733.03000	0.73303	655,450	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,693.45000	1.69345	1,768,370	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			749.08000	0.74908	670,530	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			765.55000	0.76555	685,650	5.71	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,046.29000	1.04629	955,710	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,119.79000	2.11979	2,183,420	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,013.94000	1.01394	925,380	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,168.81000	2.16881	2,234,460	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,030.03000	1.03003	940,470	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,144.20000	2.14420	2,208,850	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			0.00000	0.00000	1,570,880	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			310.47000	0.31047	2,039,650	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			0.00000	0.00000	1,588,960	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			271.84000	0.27184	2,019,100	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			0.00000	0.00000	1,607,830	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			233.22000	0.23322	1,999,350	5.39	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												408,127,776.00	4,200	64,903
R209	On	06/08/2015	Bond Future			8.78451	78.31829	8.77012	78.42913		14.04	143,165,834.12	1,828	24,869
R209	On	05/11/2015	Bond Future			8.83761	76.43053	8.82265	76.54453		15.01	15,668,258.65	205	17,100
R209	On	04/02/2016	Bond Future			8.88315	77.74720	8.86789	77.86238		14.97	15,938,176.00	205	400
R209	On	05/05/2016	Bond Future			8.92291	75.99277	8.90710	76.11106		14.97	0.00	0	0
Total R209 Future												174,772,268.77	2,238	42,369
R209	On	06/08/2015	Bond Future	8.71	Call			421.13000	0.42113	317,290	13.90	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			886.88000	0.88688	893,880	13.90	0.00	0	0

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	06/08/2015	Bond Future	8.99	Call			1,784.78000	1.78478	1,649,220	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			117.56000	0.11756	92,840	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,848.90000	1.84890	1,714,240	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			107.19000	0.10719	83,370	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,913.68000	1.91368	1,780,040	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			97.59000	0.09759	74,790	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			2,938.29000	2.93829	2,819,090	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			19.99000	0.01999	11,630	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,003.78000	8.00378	7,892,940	14.83	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.00000	0.00000	0,000	14.83	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.50	Call			1,307.24000	1.30724	1,271,470	14.76	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,830.47000	3.83047	3,908,700	14.76	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,819.23000	3.81923	3,738,290	15.19	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,310.51000	1.31051	1,343,570	15.19	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,261.82000	4.26182	4,182,040	15.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,995.24000	6.99524	7,105,920	14.52	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,105.21000	1.10521	1,139,430	15.29	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			370.33000	0.37033	367,590	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,146.73000	7.14673	7,257,990	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			380.72000	0.38072	377,830	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,070.45000	7.07045	7,181,560	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			392.04000	0.39204	388,720	14.52	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,858.31000	2.85831	2,806,800	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,834.10000	3.83410	3,897,770	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,893.30000	2.89330	2,840,910	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,792.11000	3.79211	3,854,900	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,928.52000	2.92852	2,875,260	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,750.46000	3.75046	3,812,380	14.85	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			617.16000	0.61716	4,205,170	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	3,706,300	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			691.09000	0.69109	4,243,110	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	3,670,310	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			764.91000	0.76491	4,282,800	14.98	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	3,636,180	14.98	0.00	0	0
Total R209 Option												0.00	0	5,994
Total For R209												174,772,268.77	2,238	48,363
R210	On	06/08/2015	Bond Future			181.66281	181.66281	181.67084	181.67084			120,260,780.22	662	853
R210	On	05/11/2015	Bond Future			182.46878	182.46878	182.47987	182.47987			0.00	0	331
R210	On	04/02/2016	Bond Future			185.62601	185.62601	185.63554	185.63554			0.00	0	0
Total R210 Future												120,260,780.22	662	1,184

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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			2,670.84000	2.67084	2,662,810		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			2,660.84000	2.66084	2,652,810		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			2,680.84000	2.68084	2,672,810		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			469.87000	0.46987	458,780		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			489.87000	0.48987	478,780		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			479.87000	0.47987	468,780		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			645.54000	0.64554	636,010		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			635.54000	0.63554	626,010		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			625.54000	0.62554	616,010		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												120,260,780.22	662	1,184
R211	On	06/08/2015	Bond Future			134.38329	134.38329	134.39206	134.39206			150,509,284.80	1,120	1,120
R211	On	05/11/2015	Bond Future			136.55638	136.55638	136.56763	136.56763			0.00	0	0
R211	On	04/02/2016	Bond Future			138.86477	138.86477	138.87487	138.87487			155,528,542.40	1,120	1,120
Total R211 Future												306,037,827.20	2,240	2,240
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			597.94000	0.59794	606,710		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			607.94000	0.60794	616,710		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			617.94000	0.61794	626,710		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,577.63000	1.57763	1,566,380		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			1,567.63000	1.56763	1,556,380		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			1,557.63000	1.55763	1,546,380		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			115.13000	0.11513	125,230		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			125.13000	0.12513	135,230		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			135.13000	0.13513	145,230		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												306,037,827.20	2,240	2,240
R212	On	06/08/2015	Bond Future			141.39971	141.39971	141.40660	141.40660			0.00	0	1,045
R212	On	05/11/2015	Bond Future			143.68633	143.68633	143.69575	143.69575			0.00	0	0
R212	On	04/02/2016	Bond Future			146.11278	146.11278	146.12095	146.12095			0.00	0	0
Total R212 Future												0.00	0	1,045
R212	On	06/08/2015	Bond Future	140.99	Call			416.60000	0.41660	409,710		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			406.60000	0.40660	399,710		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			396.60000	0.39660	389,710		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			2,294.25000	2.29425	2,303,670		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			2,304.25000	2.30425	2,313,670		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			2,314.25000	2.31425	2,323,670		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			130.95000	0.13095	122,780		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			120.95000	0.12095	112,780		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			110.95000	0.11095	102,780		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.66484	89.05496	8.65049	89.16408		12.01	17,454,772.16	196	16,379
R213	On	05/11/2015	Bond Future			8.72388	86.94357	8.70890	87.05593		12.83	0.00	0	1,576
R213	On	04/02/2016	Bond Future			8.77633	88.44088	8.76100	88.55436		12.71	0.00	0	0
R213	On	05/05/2016	Bond Future			8.81729	86.47868	8.80134	86.59540		12.71	0.00	0	0
Total R213 Future												17,454,772.16	196	17,955
R213	On	06/08/2015	Bond Future	8.49	Call			177.48000	0.17748	118,120	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,411.32000	1.41132	1,461,080	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			194.21000	0.19421	131,310	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,350.44000	1.35044	1,396,660	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			212.13000	0.21213	145,650	11.91	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,290.85000	1.29085	1,333,490	11.91	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			235.35000	0.23535	235,880	12.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2015	Bond Future	7.74	Put			7,966.45000	7.96645	8,079,340	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			242.54000	0.24254	243,010	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,888.97000	7.88897	8,001,800	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			250.39000	0.25039	250,630	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,812.26000	7.81226	7,924,860	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,151.45000	3.15145	3,088,330	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,307.25000	3.30725	3,357,610	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,188.31000	3.18831	3,124,270	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,269.87000	3.26987	3,319,310	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,225.40000	3.22540	3,161,950	12.72	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,232.81000	3.23281	3,282,840	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			0.00000	0.00000	3,637,590	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			303.56000	0.30356	4,057,870	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			0.00000	0.00000	3,565,930	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			450.97000	0.45097	4,133,620	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			0.00000	0.00000	3,600,770	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			377.22000	0.37722	4,094,710	12.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												17,454,772.16	196	17,955
R214	On	06/08/2015	Bond Future			8.81429	79.54948	8.80488	79.62626		14.77	5,727,562.56	72	19,308
R214	On	05/11/2015	Bond Future			8.86662	77.53819	8.85679	77.61758		15.75	0.00	0	5,750
R214	On	04/02/2016	Bond Future			8.91325	78.87363	8.90325	78.95362		15.74	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.95002	76.99330	8.93963	77.07579		15.74	0.00	0	0
Total R214 Future												5,727,562.56	72	29,678
R214	On	06/08/2015	Bond Future	8.74	Call			429.62000	0.42962	341,750	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			962.44000	0.96244	951,350	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			461.23000	0.46123	370,720	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			911.54000	0.91154	897,810	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			494.41000	0.49441	401,340	14.65	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			862.34000	0.86234	846,050	14.65	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			380.41000	0.38041	380,230	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,754.92000	7.75492	7,834,130	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			358.82000	0.35882	359,030	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,921.12000	7.92112	8,000,720	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			369.16000	0.36916	369,310	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,837.48000	7.83748	7,917,020	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			919.17000	0.91917	931,750	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,839.64000	8.83964	8,932,210	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			935.56000	0.93556	948,160	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,762.28000	8.76228	8,854,870	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2016	Bond Future	8.01	Call			953.47000	0.95347	965,580	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,686.61000	8.68661	8,778,710	15.22	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			398.56000	0.39856	4,373,500	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	4,057,430	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			477.28000	0.47728	4,413,090	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	4,018,300	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			555.86000	0.55586	4,454,450	15.75	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	3,981,080	15.75	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												5,727,562.56	72	29,678
Total for Bond												3,341,812,089.06	29,584	581,534
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										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
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			490.28800	490.28800	490.92300	490.92300			250,046,880.00	51	301
GOVI On 05/11/2015 GOVI			498.26200	498.26200	498.91600	498.91600			249,131,000.00	50	200
GOVI On 04/02/2016 GOVI			506.84100	506.84100	507.50100	507.50100			0.00	0	0
GOVI On 05/05/2016 GOVI			515.92900	515.92900	516.60800	516.60800			0.00	0	0
Total GOVI Future									499,177,880.00	101	501
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			90,670.00000	9.06700	97,020,000		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			90,770.00000	9.07700	97,120,000		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			90,870.00000	9.08700	97,220,000		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			310,740.00000	31.07400	317,280,000		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			310,840.00000	31.08400	317,380,000		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			310,940.00000	31.09400	317,480,000		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			44,890.00000	4.48900	51,490,000		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			44,990.00000	4.49900	51,590,000		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			45,090.00000	4.50900	51,690,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			13,820.00000	1.38200	20,610,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			13,920.00000	1.39200	20,710,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			14,020.00000	1.40200	20,810,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									499,177,880.00	101	501
Total for GOVI									499,177,880.00	101	501
AL37 On 06/08/2015 Index Future			457.51500	457.51500	458.12700	458.12700			0.00	0	26
AL37 On 05/11/2015 Index Future			464.95600	464.95600	465.58600	465.58600			0.00	0	3
AL37 On 04/02/2016 Index Future			472.96200	472.96200	473.59900	473.59900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL37 Future									0.00	0	29
Total For AL37									0.00	0	29
AL7T On 06/08/2015 Index Future			540.29400	540.29400	541.04600	541.04600			0.00	0	0
AL7T On 05/11/2015 Index Future			549.08200	549.08200	549.85500	549.85500			0.00	0	1
AL7T On 04/02/2016 Index Future			558.53600	558.53600	559.31700	559.31700			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/08/2015 Index Future			494.02900	494.02900	494.64700	494.64700			1,403,042,360.00	284	91
ALBI On 05/11/2015 Index Future			502.06400	502.06400	502.70100	502.70100			692,848,320.00	138	374
ALBI On 04/02/2016 Index Future			510.70900	510.70900	511.35200	511.35200			745,635,140.00	146	146
ALBI On 05/05/2016 Index Future			519.86600	519.86600	520.52700	520.52700			0.00	0	0
Total ALBI Future									2,841,525,820.00	568	611
Total For ALBI									2,841,525,820.00	568	611
IGOV On 06/08/2015 Index Future			231.89700	231.89700	231.34100	231.34100			92,758,800.00	40	533
IGOV On 05/11/2015 Index Future			235.68700	235.68700	235.12700	235.12700			47,137,400.00	20	626
IGOV On 04/02/2016 Index Future			239.76500	239.76500	239.19200	239.19200			0.00	0	0
IGOV On 05/05/2016 Index Future			244.08200	244.08200	243.50300	243.50300			0.00	0	0
Total IGOV Future									139,896,200.00	60	1,159
Total For IGOV									139,896,200.00	60	1,159
ILBI On 06/08/2015 Index Future			628.46800	628.46800	627.13700	627.13700			999,264,120.00	159	2
ILBI On 05/11/2015 Index Future			638.84700	638.84700	637.49800	637.49800			0.00	0	0
ILBI On 04/02/2016 Index Future			649.83200	649.83200	648.46100	648.46100			1,033,232,880.00	159	159
Total ILBI Future									2,032,497,000.00	318	161
Total For ILBI									2,032,497,000.00	318	161
Total for Index									5,013,919,020.00	946	1,961
JIBAR f On 19/08/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.37000	93.63000	6.37000	93.63000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.48000	93.52000	6.48000	93.52000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.51000	93.49000	6.51000	93.49000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.09000	92.91000	7.09000	92.91000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.65000	92.35000	7.65000	92.35000			0.00	0	0
Total Jibar Future									0.00	0	2,000

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 JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
Total for Derivatives :										8,854,908,989.06	30,631	585,996
AA02 On 28/03/2016 Spot Bond				100.65991		100.64164				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				100.86294		100.84223				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			9.24500	103.48125	9.21000	103.56199				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.41619		100.39524				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			9.39500	103.28981	9.36000	103.41626				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.34800	10.00000	110.31900				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				101.62114		101.59859				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				100.44372		100.41971				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			9.63500	97.98317	9.60000	98.05289				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.37647	100.00000	11.34891				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.23379	10.84000	102.20447				0.00	0	0
Total AB015U 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 AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.62060	100.00000	8.76185			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.44410		100.42332			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			8.86000	104.84760	8.82500	104.87940			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			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			2.17500	280.36874	2.18000	280.23212		87,000,000,000.00		40,000,000	20,000,000
Total ABCPI3 SPOT								87,000,000,000.00		40,000,000	20,000,000
Total For ABCPI3								87,000,000,000.00		40,000,000	20,000,000
ABFN06 On 17/03/2016 Spot Bond				101.29550		101.27656			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				101.21791		101.19728			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.04771		101.02604			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.07419		101.05197			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				98.94556		98.92465			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.34573		100.32616			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.04402		100.02374			0.00	0	0
Total ABFN12 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 ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				99.81890		99.79829				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				99.81390		99.79276				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.91500	179.07590	1.92000	179.00474				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	178.62077	2.17000	178.59508				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	190.97917	1.82000	190.95351				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			8.25625	82.10823	8.22125	82.15645				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			8.25625	82.10823	8.22125	82.15645				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				100.58000		100.58000				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				100.94394		100.92213				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				99.86000		99.86000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				99.00000		99.00000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				98.47000		98.47000				0.00	0	0
Total ABN44 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 ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				97.03000		97.03000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				97.37000		97.37000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.57392		100.55351				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.44576		100.42541				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				96.00000		96.00000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				95.29000		95.29000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.00000		95.00000				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				94.72000		94.72000				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				100.71289		100.69243				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			7.00500	105.91658	6.98500	105.89883				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.41294		100.39106				0.00	0	0
Total ABN58 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 ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				92.97000		92.96000				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				92.73000		92.73000				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			2.46500	113.32843	2.46500	113.31127				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			2.36500	167.58741	2.36500	167.56243				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.38000	219.07772	2.40500	218.28598				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				91.41000		91.41000				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			9.74500	92.80548	9.71500	92.92899				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				103.72000		103.72000				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				57.29000		57.29000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.83178		101.81145				0.00	0	0
Total ABN72 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 ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				99.21000		99.21000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				109.37000		109.37000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.20378	9.63000	107.17623				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				102.87000		102.84000				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			9.65500	107.02636	9.63500	107.14071				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			9.10000	92.11729	9.06500	92.23748				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				98.74000		98.74000				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				112.00000		111.99000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.75000	106.35595	9.73000	106.46896			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				93.09000		93.09000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.19487		101.17292			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.11144		100.08914			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			8.41000	107.15687	8.37500	107.21551			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			9.57500	102.39106	9.54000	102.51520			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.38000	101.60882	9.34000	101.73456			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			9.80500	101.52086	9.77000	101.66442			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			9.29000	97.27430	9.25000	97.39920			0.00	0	4,410,000,000
Total ABS6 SPOT									0.00	0	4,410,000,000
Total For ABS6									0.00	0	4,410,000,000
ABS7 On 11/09/2026 Spot Bond			9.85000	96.50445	9.83000	96.60618		7,486,000,000,000.00		760,000,000	2,480,000,000
Total ABS7 SPOT								7,486,000,000,000.00		760,000,000	2,480,000,000

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 ABS7									7,486,000,000,000.00	760,000,000	2,480,000,000
ABS9 On 17/03/2016 Spot Bond			7.72500	104.54687	7.71500	104.53136			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.98500	284.05623	1.99000	283.91900			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.36500	133.16710	1.36500	133.15089			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			1.94500	137.08849	1.94500	137.06966			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	0.01081	100.00000	0.01078			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			11.16500	105.42778	11.14500	105.39833			13,989,745,000,000.00	1,253,000,000	1,253,000,000
Total ACL028 SPOT									13,989,745,000,000.00	1,253,000,000	1,253,000,000
Total For ACL028									13,989,745,000,000.00	1,253,000,000	1,253,000,000
ACL02€ On 20/08/2015 Spot Bond				102.13641		102.10824			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	9.60384	100.00000	9.58057			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				102.18893		102.16006			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				102.93412		102.89533			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	57.24334	100.00000	57.10467			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL04€ On 20/08/2015 Spot Bond				102.08389		102.05641			0.00	0	0
Total ACL042 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 ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				75.01611		75.10516				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	57.24334	100.00000	57.10467				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.08578		99.06590				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.03589		101.01197				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.13480		101.10861				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				100.99176		100.96885				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				101.02158		100.99799				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				101.03470		101.01080				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.14090		100.11739				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.14090		100.11739				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.14166		100.11802				0.00	0	0
Total ACL084 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 ACL084										0.00	0	0
ACL08€ On 30/07/2017 Spot Bond				100.14166		100.11802				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.14015		100.11677				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 20/12/2015 Spot Bond				97.44363		97.42498				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				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				100.86569		100.84359				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				101.00372		100.98054				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				101.03327		101.00941				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.04515		101.02101				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				101.02132		100.99773				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.96792		100.94556				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.59000	102.69364	9.55000	102.81022				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL118										0.00	0	0
ACL12C 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
ACL12C 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
ACL12E On 20/09/2016 Spot Bond				91.73567		91.71561				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				196.34572		197.53870				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				196.42469		197.61756				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.99167		100.96876				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				101.90044		101.87915				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				101.41671		101.39443				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				101.89951		101.87824				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13E On 30/07/2017 Spot Bond				100.74205		100.71877				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.48933		100.46663				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL14C On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				101.94837		101.92624				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.86245		101.84209				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.99526		100.97227				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				101.79009		101.76884				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.97402		100.95152				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.93222		100.91068				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	103.81223	10.23000	103.78409				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.91061		100.88956				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/06/2017 Spot Bond				114.72746		114.55575				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.71000	101.49488	9.67500	101.57982				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.97036		100.94794				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	120.15226	1.75000	120.13634				0.00	0	0
Total ACL169 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 ACL169										0.00	0	0
ACL17: On 20/06/2017 Spot Bond				100.94295		100.92038				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				100.97246		100.94920				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				100.91342		100.89153				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18: On 20/06/2017 Spot Bond				101.03873		101.01516				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18: On 20/06/2017 Spot Bond				102.22301		102.20257				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				100.90278		100.88115				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				101.75733		101.73539				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				100.96656		100.94344				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				100.94940		100.92746				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL18: On 20/09/2020 Spot Bond				100.99993		100.97683				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18: On 20/09/2020 Spot Bond				101.01542		100.99197				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19: On 20/09/2015 Spot Bond				100.96051		100.94141				0.00	0	0
Total ACL191 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 ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				101.14894		101.12966				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.01909		100.99556				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.01909		100.99556				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.06676		101.04133				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.94886		100.92614				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.07772		101.05284				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.49280		102.46974				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.06676		101.04133				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				98.85460		98.83505				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.03938		101.01538				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.01963		100.99529				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				140.74539		141.62367				0.00	0	0
Total ACL203 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 ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				142.77472		143.66557				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.88978		100.86844				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.88150		100.86036				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				101.50571		101.48587				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.90397		100.88230				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.04759		100.02528				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.94295		100.92038				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.89097		100.86960				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.88978		100.86844				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.98096		100.95830				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				99.86886		99.84663				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.20662		100.18361				0.00	0	0
Total ACL219 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 ACL219									0.00	0	0
ACL22C On 26/01/2021 Spot Bond				100.20328		100.18066			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.33993		101.31621			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.03052		100.08724			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.02738		100.08483			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				101.67091		101.64672			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	70.37491	100.00000	67.64706		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total ADCB1U SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For ADCB1U								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
AER01I On 18/11/2016 Spot Bond			100.00000	39.68863	100.00000	39.59249		0.00	0	0	
Total AER01U SPOT								0.00	0	0	
Total For AER01U								0.00	0	0	
AFS1U On 27/09/2019 Spot Bond			100.00000	14.38344	100.00000	14.34860		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	1.56504	100.00000	1.56124		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				101.54359		101.52239		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				101.69867				0.00	0	0	
Total AHF1B1 SPOT								0.00	0	0	
Total For AHF1B1								0.00	0	0	
AHF1C On 21/11/2014 Spot Bond				101.80201				0.00	0	0	
Total AHF1C1 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 AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.31057		100.28953			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.34296		100.31989			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.38606		100.36030			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.29495		100.27429			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			8.19500	100.85339	8.16000	100.85462			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.38438		100.35809			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.44958		100.41920			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	37.49646	100.00000	37.36923			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	9.74976	100.00000	9.71668			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			9.28000	101.21002	9.24500	101.28925			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			9.75000	113.37684	9.73000	113.46162			0.00	0	500,000,000
Total AIR02 SPOT									0.00	0	500,000,000
Total For AIR02									0.00	0	500,000,000
AIR03 On 09/03/2016 Spot Bond			7.74500	106.15943	7.73500	106.14336		5,266,600,000,000.00		680,000,000	340,000,000
Total AIR03 SPOT								5,266,600,000,000.00		680,000,000	340,000,000

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 AIR03									5,266,600,000,000.00	680,000,000	340,000,000
AIR04 On 29/05/2024 Spot Bond			9.48500	100.30133	9.45500	100.45134			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.49761	100.00000	14.46552			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			10.06000	101.36220	10.04500	101.44921			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			2.61500	171.69063	2.61500	171.66389			52,300,000,000.00	20,000,000	10,000,000
Total AIRL01 SPOT									52,300,000,000.00	20,000,000	10,000,000
Total For AIRL01									52,300,000,000.00	20,000,000	10,000,000
ANG01 On 09/12/2016 Spot Bond				101.25798		101.23596			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				100.84410		100.82254			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				100.90907		100.88586			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.88613		100.86655			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				101.94881		101.91940			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.92854		100.90817			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 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 ASN008										0.00	0	0
ASN01: 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
ASN01: On 20/03/2019 Spot Bond				100.93221		100.91067				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.33327		101.30391				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.56971		101.55228				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: 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
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				93.93000		93.78000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.31415		101.29678				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				114.34459		114.32500				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.63000	238.07912	2.65500	237.25824				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				114.16677		114.14651				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.63631		99.61234				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				112.89733		115.93616				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				114.29775		114.26875				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				99.86375		99.84108				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			2.64500	211.19320	2.67000	210.43430				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				100.83774		100.81760				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.84322		100.82275				0.00	0	0
Total ASN052 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 ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.44884		100.42835				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.40302		100.38165				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.29228		100.26934				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.18431		100.16149				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.13479		100.02712				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				98.51739		98.51593				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				100.01534		100.01549				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.30625		101.28459				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.02954		101.00910				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				99.95564		99.93346				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.95509		100.93811				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				91.95158		92.17938				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.63382		100.61467				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.13003	100.00000	1.57829				0.00	1,200,000,000	1,000,000,000
Total ASN078 SPOT										0.00	1,200,000,000	1,000,000,000
Total For ASN078										0.00	1,200,000,000	1,000,000,000
ASN35: On 20/12/2016 Spot Bond			100.00000	39.15928	100.00000	39.07261				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	22.69365	100.00000	22.63867				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	22.79044	100.00000	22.73524				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	22.35486	100.00000	22.30070				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	31.36236	100.00000	31.28637				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	42.23130	100.00000	42.12899				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	17.44541	100.00000	17.40315				0.00	0	0
Total ASN50U 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 ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	41.47672	100.00000	41.37624				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	59.98853	100.00000	59.84320				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.11198	100.00000	1.10755				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.06591		101.04594				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.81880		100.79910				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.11474		101.09448				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			9.28000	104.74476	9.24500	104.81372				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.92015		100.89980				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.20644		100.18826				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				101.13679		101.11573				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				101.51236		101.49109				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			9.77500	100.69068	9.74000	100.80674				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.99500	104.67154	6.97500	104.65505			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	83.82688	100.00000	83.63636			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			9.92500	100.35235	9.89000	100.49024			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				102.95392		102.93258			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.01000	105.15906	8.97500	105.20202			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.96674	101.84986	10.96521	101.82029			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.88313	101.17321	10.88262	101.14349			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.96106	101.19149	10.96054	101.16159			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				101.05371		101.02385			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.03900	101.17430	11.03846	101.14422			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.91755	100.86467	11.90277	100.86283			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				101.07801		101.04746			0.00	0	0
Total BAYA09 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 BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.07801		101.04746			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.07809		101.04754			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			11.21674	100.99274	11.21521	100.96274			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			11.14250	101.24956	11.14176	101.21934			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.88313	101.17321	10.88262	101.14349			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.36793	11.06000	101.33764			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			10.29911	101.06655	10.29656	101.04001			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.77901		101.75165			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.02541		100.99653			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				101.02541		100.99653			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				99.99590		99.99590			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			7.78423	103.76189	8.10767	103.40866			0.00	0	0
Total BAYA21 SPOT									0.00	0	0
Total For BAYA21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA23										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.78500	99.90629	11.75000	99.93334				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.71000	98.20217	11.67500	98.23614				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.93248		100.90602				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.90150	9.28000	100.87634				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.98948		100.96063				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.58000	97.95364	11.54500	97.99406				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.96080		100.93276				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.98470		100.95598				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.98470		100.95598				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 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 BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.94932		100.92160				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				101.00489		100.97638				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.00489		100.97638				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.95123		100.92346				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				100.97129		100.94374				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.00500		100.97648				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				100.78667		100.76430				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				100.81701		100.79303				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			13.96674	102.13462	13.96521	102.09682				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			15.27930	101.59504	15.27605	101.55740				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			14.17425	101.43498	14.16800	101.40163				0.00	0	0
Total BAYB04 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 BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				101.29380		101.25631				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				101.29380		101.25631				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.29380		101.25631				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				101.34108		101.30224				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				101.12774		101.09497				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	37.74927	100.00000	37.67765				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.39533	100.00000	20.34592				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.56204	100.00000	18.51708				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.45805	100.00000	11.43029				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.45805	100.00000	11.43029				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.85333	100.00000	13.81977				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.00367	100.00000	11.97459				0.00	0	0
Total BAYD6U 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 BAYD6U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.26750		100.24781			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.55181		100.53215			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.37611		100.35646			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.93757	100.00000	9.91349			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	9.93757	100.00000	9.91349			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	95.80052	100.00000	95.54974			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	92.40506	100.00000	92.17172			0.00	0	0
Total BCP96U SPOT									0.00	0	0
Total For BCP96U									0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total BCP97U SPOT									0.00	0	0
Total For BCP97U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.88500	185.22267	1.89000	185.16761			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			8.27000	160.04256	8.25000	160.39869			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			8.27000	160.42244	8.25000	160.77544			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			8.65500	98.32317	8.63500	98.44866			0.00	0	0
Total BD0302 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 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			8.38000	99.57706	8.34500	99.63509				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.28573		100.26482				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.75141		100.73136				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.31201		100.28934				0.00	1,360,000,000	680,000,000
Total BG22B1 SPOT										0.00	1,360,000,000	680,000,000
Total For BG22B1										0.00	1,360,000,000	680,000,000
BG22C On 21/07/2016 Spot Bond				100.33219		100.30818				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.38830		100.36051				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	53.09706	100.00000	52.96843				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.12673		100.02031				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.12913		100.02234				0.00	0	0
Total BG32A3 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 BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.12993		100.02301			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.13951		100.03110			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.15226		100.04185			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	33.24835	100.00000	33.16781			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	33.24835	100.00000	33.16781			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.08501		101.06347			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.10579		101.08384			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			8.51000	103.83187	8.47500	103.86036		20,083,600,000,000.00	2,360,000,000	1,180,000,000	
Total BG42A4 SPOT								20,083,600,000,000.00	2,360,000,000	1,180,000,000	
Total For BG42A4								20,083,600,000,000.00	2,360,000,000	1,180,000,000	
BG42B On 15/03/2017 Spot Bond				101.16810		101.14492			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.27868		101.25330			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	23.73295	100.00000	23.67546			0.00	0	0
Total BG42DU 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 BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	23.73295	100.00000	23.67546				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				103.04642		103.02126				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			11.34000	100.58187	11.30000	100.68355				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	99.97315				0.00	20,000,000	160,000,000
Total BGL03 SPOT										0.00	20,000,000	160,000,000
Total For BGL03										0.00	20,000,000	160,000,000
BGL04 On 05/02/2025 Spot Bond			11.23000	95.91889	11.19000	96.02505				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				103.79356		103.77260				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	78.44940	100.00000	78.29250				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				101.36160		101.34082				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.38428		100.36362				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			8.89000	100.74254	8.85500	100.83202				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.39702		100.37816				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				98.44592		98.46338				0.00	0	0
Total BIDC47 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 BIDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.39248		101.37388				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				101.61015		101.58863				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				101.38220		101.36317				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.45049		101.43054				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.57461		101.55299				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				102.09111		102.06244				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				102.93521		102.89586				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.22101		100.19686				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.22714		100.20231				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				101.15576		101.13001				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				101.25093		101.22311				0.00	0	0
Total BSR16 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 BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.35238		101.32315				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC00: On 20/10/2015 Spot Bond				98.54731		98.52819				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC01: On 24/11/2015 Spot Bond				97.90425		97.88537				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC04: On 04/08/2015 Spot Bond				100.00000	0.00000	98.41848				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				99.85918		99.84157				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				99.66601		99.64844				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				99.71793		99.70030				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC04: On 04/09/2015 Spot Bond				99.46779		99.45005				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC04: On 07/09/2015 Spot Bond				99.41475		99.39701				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC05: On 11/09/2015 Spot Bond				98.96235		98.95176				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC05: On 07/10/2015 Spot Bond				98.88667		98.86900				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC05: On 14/01/2016 Spot Bond				100.46249		100.44365				0.00	0	0
Total BTC054 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 BTC054										0.00	0	0
BTC054 On 21/10/2015 Spot Bond				98.64047		98.62281				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				98.67508		98.65742				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.39342		100.37468				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				98.76122		98.74353				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				98.56390		98.54572				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.16874		100.14996				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				98.36524		98.34708				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	39.24274	100.00000	39.14768				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				100.79548		100.77352				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				100.82546		100.80268				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.00255		100.98103				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				101.69582		101.67378				0.00	0	0
Total BWZJ18 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 BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	19.45649	100.00000	19.40935				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			9.71000	108.62024	9.67500	108.63398				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				104.01163		103.98743				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.06000	104.33785	8.02500	104.34110				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			12.78000	101.01981	12.74500	101.07099				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				97.26376		97.23337				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			13.08000	95.94229	13.04500	96.00242				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			9.16000	102.45236	9.12500	102.48426				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				98.93141		98.89886				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			13.08000	98.76579	13.04500	98.83451				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.20653		100.18781				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				95.26169		95.22653				0.00	0	0
Total CBL20 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 CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				99.83531		99.81472				0.00	25,600,000,000	6,400,000,000
Total CBL21 SPOT										0.00	25,600,000,000	6,400,000,000
Total For CBL21										0.00	25,600,000,000	6,400,000,000
CBL22 On 06/05/2020 Spot Bond			10.72500	93.95500	10.69000	94.04972				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				101.85810		101.83426				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.17500	114.22188	10.15500	114.30669		6,105,000,000,000.00		600,000,000	300,000,000	
Total CCT01 SPOT								6,105,000,000,000.00		600,000,000	300,000,000	
Total For CCT01								6,105,000,000,000.00		600,000,000	300,000,000	
CCT02 On 12/06/2024 Spot Bond			10.20500	109.77584	10.18500	109.86716				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.10000	110.73685	10.08000	110.83387				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.80478		101.77333				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			11.91000	104.30526	11.87500	104.29387				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.06059		101.03140				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				101.40635		101.37880				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.48220	10.00000	111.45310				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.73872		100.71139				0.00	0	0
Total CGR15 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 CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.13380		101.10760				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.32693		100.29993				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	8.69719	100.00000	8.67003				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.89958	100.00000	19.85138				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	20.68377	100.00000	20.61920				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.57696		101.55255				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				100.85960		100.83518				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				100.89330		100.86792				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				100.93229		100.90582				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN12 On 20/08/2015 Spot Bond				102.85860		102.82082				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				102.82923		102.79184				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				102.98446		102.94499				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				100.99179		100.96888				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.32309		101.30338				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	100.94245	10.11000	100.91539				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				100.62074		100.59944				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	125.75368	2.76000	125.73349				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	125.77683	3.14000	125.75540				0.00	0	0
Total CLN193 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 CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.53195	8.25000	103.50921				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.64500	128.48057	2.64500	128.46050				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.98249	2.40000	124.96380				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				101.38944		101.35739				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.81500	102.20964	8.80500	102.19673				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.31619		100.29417				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.32451		100.30252				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.86500	102.25777	8.85500	102.24478				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.86500	102.25777	8.85500	102.24478				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.91500	101.03993	8.90500	101.02829				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.01564		100.99219				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.11816		101.09236				0.00	0	0
Total CLN227 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 CLN227										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				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	111.48200	10.00000	111.45300				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				99.81832		99.79767				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				101.59312		101.57066				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	104.17416	9.35000	104.14787				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	104.17416	9.35000	104.14787				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				101.54164		101.52089				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				101.25103		101.22982				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				101.61828		101.59766				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				101.61828		101.59766				0.00	300,000,000	300,000,000
Total CLN259 SPOT										0.00	300,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN259									0.00	300,000,000	300,000,000
CLN26 On 26/03/2017 Spot Bond				101.61828		101.59766			0.00	600,000,000	600,000,000
Total CLN260 SPOT									0.00	600,000,000	600,000,000
Total For CLN260									0.00	600,000,000	600,000,000
CLN26 On 26/03/2017 Spot Bond				101.17999		101.15853			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			9.51000	103.86115	9.47500	103.94106			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.73904		100.71805			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				104.40324		104.38120			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.20322		101.18135			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.19744		101.17571			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.20791		101.23806			0.00	600,000,000	600,000,000
Total CLN274 SPOT									0.00	600,000,000	600,000,000
Total For CLN274									0.00	600,000,000	600,000,000
CLN27 On 22/05/2017 Spot Bond				101.57774		101.55637			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27 On 25/05/2017 Spot Bond				101.79483		101.76953			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.39520		101.37394			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN28 On 07/06/2017 Spot Bond				102.02455		102.00372			0.00	0	0
Total CLN280 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 CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				100.90161		100.87999				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.16751		100.14647				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.80269		101.78111				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.15076		101.12601				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.97949		100.95451				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.78637		102.76419				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.74889		100.72403				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.96867		100.94397				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.77965		100.75469				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.08361		101.05859				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.74895		100.72409				0.00	0	0
Total CLN297 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 CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.16257		101.13828				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.85541		100.83035				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				146.79913		143.82302				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.12623		102.10274				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				147.02675		143.78958				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				146.19605		143.27482				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				146.80879		143.71475				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				142.95477		141.05494				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				143.03395		141.98719				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				99.77808		99.75348				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.02500	94.82087	10.99500	94.93383				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.54500	96.37570	11.51500	96.48860				0.00	0	0
Total CLN315 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 CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.81701		100.79303				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.08090		101.05513				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				99.78300		99.75894				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.26788		100.24551				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.12195		100.09754				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.29724	8.80500	102.27329				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.94886		100.92614				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.27042		100.24783				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				138.74406		138.46921				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.01021		100.98607				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.07854		101.05283				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.03956		101.01556				0.00	0	0
Total CLN328 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 CLN328										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				101.44425		101.41094				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				82.76678		82.70808				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				101.13493		101.10874				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.81701		100.79303				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2015 Spot Bond				126.73888		124.30900				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				126.75613		125.00513				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33 On 28/07/2017 Spot Bond				100.18251		100.15966				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				101.25128		101.22156				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.82181		100.79770				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				101.43534		101.40224				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.18232		101.15503				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.90824		100.88725				0.00	0	0
Total CLN344 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 CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.04557		101.02062				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.18083		100.15819				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				99.87465		99.85336				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.79778		100.77435				0.00	994,850,000	994,850,000
Total CLN349 SPOT										0.00	994,850,000	994,850,000
Total For CLN349										0.00	994,850,000	994,850,000
CLN349 On 28/10/2018 Spot Bond				100.17251		100.15118				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.47736		101.45572				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.13259		100.11047				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.26629		100.24405				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.86377		100.84303				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.20500	105.87945	10.17500	106.02270				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.96249		100.94025				0.00	0	0
Total CLN363 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 CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				99.97289		99.94578				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.34500	108.14414	12.31500	108.26936				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				99.97179		99.94360				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.37500	101.68730	12.34500	101.80521				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.57251	10.02000	105.54446				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				99.97179		99.94360				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.21159		100.18804				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.14913		101.12178				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.94754		100.92565				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.96782		100.94546				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.96797		100.94561				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.85253		100.82755				0.00	0	0
Total CLN375 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 CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.72500	104.34250	9.69000	104.46541				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.01625		100.98774				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.04910		101.02407				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.57115	10.98000	101.54164				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.09727	11.00000	104.06699				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.08685		101.06175				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.26586		100.24482				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.13500	103.93691	12.10500	104.06617				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.17029		101.14244				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.96770		100.94534				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.22904		100.20395				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.03351		101.00965				0.00	0	0
Total CLN388 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 CLN388									0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.72291		100.70176			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.89032		100.86974			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.90161		100.87999			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN392 On 20/12/2019 Spot Bond				90.91439		90.46436			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.95475		100.93191			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.32644		101.30478			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.03732		101.01256			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN396 On 20/06/2020 Spot Bond				101.32513		101.29368			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				99.79085		99.76767			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.79208		99.76903			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.95475		100.93191			0.00	0	0
Total CLN400 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 CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				101.07854		101.05283				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				100.77691		100.75480				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN40 On 30/06/2017 Spot Bond				100.75931		100.73696				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				101.78911		101.76053				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				100.84247		100.82223				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				88.69420		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				100.96066		100.93767				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				100.15321		100.13617				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN40 On 18/07/2020 Spot Bond				100.56806		100.54160				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.62662		100.60130				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.29317	7.01000	42.28532				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				169.21408		169.91405				0.00	0	0
Total CLN55 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 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			8.65500	148.91325	8.63500	149.00079				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			8.27000	160.04256	8.25000	160.39869				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			8.27000	160.42244	8.25000	160.77544				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				98.54493		98.52579				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				98.53249		98.51318				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				100.58054		100.55733				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				100.91496		100.89248				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				101.02754		101.00381				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				100.96076		100.93857				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				100.97394		100.95144				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				100.57048		100.54703				0.00	0	0
Total CLNF08 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 CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.96656		100.94344				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.26788		100.24551				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				100.87914		100.85805				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				100.94410		100.92228				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.93813		100.91645				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				100.94404		100.92222				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				100.96656		100.94344				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				101.72452		101.69989				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.48020		100.45619				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			8.99500	106.26112	8.98500	106.24144				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			8.83500	101.88419	8.80000	101.94661				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.36500	111.70815	10.33000	111.87418				0.00	0	0
Total COJ05 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 COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.45500	102.76289	7.43500	102.74940				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			9.93500	107.50846	9.90000	107.63205				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.98500	102.68688	9.95500	102.83470				0.00	0	260,000,000
Total COJG01 SPOT										0.00	0	260,000,000
Total For COJG01										0.00	0	260,000,000
COT01 On 03/04/2023 Spot Bond			10.35500	96.58572	10.32500	96.70875				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.00000	98.02761	10.98000	98.12877				0.00	0	1,000,000,000
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.00000	91.09116	10.98000	91.19011				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				101.48846		101.46666				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				100.00000	0.00000	100.00000				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	11.23929	100.00000	11.21205				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				101.48459		101.46367				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.89402		100.87288				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				101.47349		101.45149				0.00	0	0
Total CPL024 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 CPL024										0.00	0	0
CPL024 On 20/08/2015 Spot Bond				103.24849		103.22904				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 23/10/2015 Spot Bond				102.04296		102.02332				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL027 On 12/03/2020 Spot Bond			100.00000	10.44329	100.00000	10.41799				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.91932	100.00000	12.88802				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.70000	97.42372	11.66500	97.56684				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	18.13779	100.00000	18.09385				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	9.83963	100.00000	9.81579				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	18.87913	100.00000	18.83339				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.17895		100.15991				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.03500	100.11263	8.00000	100.15823				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				101.47045		101.45049				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				101.38638		101.36684				0.00	0	0
Total DENG56 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 DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				101.20986		101.19055				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	99.72900	100.00000	99.45946				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.18517		101.16419				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.58932		100.56675				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				103.59861		103.57884				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.03905		100.01956				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				101.24894		101.21926				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.43089		100.39484				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.08443		101.05858				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				55.49489		55.44696				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.46500	99.23917	9.43000	99.36737				0.00	0	180,000,000
Total DV2021 SPOT										0.00	0	180,000,000
Total For DV2021										0.00	0	180,000,000
DV21 On 15/06/2016 Spot Bond			7.71500	108.01756	7.70500	108.00384				0.00	0	0
Total DV21 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 DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.25000	100.67250	9.21000	100.79290				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			9.63500	106.30817	9.60500	106.44128				0.00	0	1,050,000,000
Total DV23 SPOT										0.00	0	1,050,000,000
Total For DV23										0.00	0	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.61500	104.91948	9.58500	105.06506				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.61000	108.34702	9.59500	108.43427				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.93565		100.91631				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC00 On 20/11/2015 Spot Bond				101.46415		101.44428				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC01 On 15/09/2015 Spot Bond				101.01049		100.99114				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				101.05876		101.03932				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				100.17089		100.15187				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.74748		100.72767				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				101.56876		101.54966				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				100.52350		100.50381				0.00	0	0
Total DVF17 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 DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.22488		100.20445			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			8.36000	120.76693	8.32000	120.92122		5,436,257,200,000.00		650,270,000	2,436,500,000
Total E170 SPOT								5,436,257,200,000.00		650,270,000	2,436,500,000
Total For E170								5,436,257,200,000.00		650,270,000	2,436,500,000
EDC01 On 04/04/2016 Spot Bond				96.32585		96.27406			0.00	0	0
Total EDC01 SPOT								0.00	0	0	0
Total For EDC01								0.00	0	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT								0.00	0	0	0
Total For EFC02								0.00	0	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	0
Total For EFC03								0.00	0	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	0
Total For EFC04								0.00	0	0	0
EL037 On 31/01/2037 Spot Bond			2.33000	101.47460	2.38000	100.60560			0.00	0	0
Total EL037 SPOT								0.00	0	0	0
Total For EL037								0.00	0	0	0
EL28 On 02/05/2028 Spot Bond			2.10500	126.61203	2.10500	126.59409			0.00	0	6,496,600,000
Total EL28 SPOT								0.00	0	0	6,496,600,000
Total For EL28								0.00	0	0	6,496,600,000
EL29 On 19/11/2029 Spot Bond			2.10500	114.08174	2.10500	114.06557			0.00	0	0
Total EL29 SPOT								0.00	0	0	0
Total For EL29								0.00	0	0	0
EL30 On 29/07/2030 Spot Bond			2.02500	114.93819	2.02500	114.92216			0.00	0	0
Total EL30 SPOT								0.00	0	0	0
Total For EL30								0.00	0	0	0
EL31 On 02/06/2031 Spot Bond			2.23000	104.88163	2.25500	104.51770			0.00	0	0
Total EL31 SPOT								0.00	0	0	0
Total For EL31								0.00	0	0	0
EL36 On 31/01/2036 Spot Bond			2.31000	101.85649	2.36000	101.01490			0.00	0	0
Total EL36 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.77500	103.26142	9.74000	103.37283			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			9.67500	108.69985	9.64000	108.82503		6,772,500,000,000.00	700,000,000	350,000,000	
Total EMM02 SPOT								6,772,500,000,000.00	700,000,000	350,000,000	
Total For EMM02								6,772,500,000,000.00	700,000,000	350,000,000	
EMM03 On 04/05/2024 Spot Bond			10.05000	102.50901	10.03000	102.59648		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			10.24500	97.32440	10.23000	97.36006		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			10.38500	104.36972	10.37000	104.40839		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			10.15000	101.55205	10.13000	101.59851		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				101.61365		101.59292		0.00	0	0	
Total EPF001 SPOT								0.00	0	0	
Total For EPF001								0.00	0	0	
EPF002 On 28/05/2018 Spot Bond				99.50466		99.48323		0.00	0	0	
Total EPF002 SPOT								0.00	0	0	
Total For EPF002								0.00	0	0	
EPF003 On 12/09/2016 Spot Bond				101.09082		101.07038		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				99.97951		99.95902		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				99.98028		99.96060		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				99.98156		99.96296		0.00	0	0	
Total EPFC12 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 EPFC12										0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				103.19167		103.17209				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				101.44401		101.42366				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				101.53879		101.51262				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				95.92955		95.89903				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				99.50511		99.48014				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			10.36000	98.86544	10.32500	98.91642				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				97.70627		97.68100				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				99.27016		99.24167				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				101.72863		101.70649				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				101.83647		101.81294				0.00	0	0
Total ERS3C4 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 ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.66978		101.64998			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.57577		101.55495			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.64038		101.61872			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.56284		101.54220			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.61669		101.59535			0.00	1,100,000,000	550,000,000
Total ERS16 SPOT									0.00	1,100,000,000	550,000,000
Total For ERS17									0.00	1,100,000,000	550,000,000
ERSA1: On 17/11/2025 Spot Bond				101.57773		101.55755			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				101.55615		101.53624			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.25000	103.43222	6.25000	103.41459			0.00	0	72,500,000,000
Total ES15 SPOT									0.00	0	72,500,000,000
Total For ES15									0.00	0	72,500,000,000
ES18 On 20/04/2018 Spot Bond			8.19500	105.19776	8.16000	105.25969		14,224,881,000.00		1,735,800	16,004,000,800
Total ES18 SPOT								14,224,881,000.00		1,735,800	16,004,000,800
Total For ES18								14,224,881,000.00		1,735,800	16,004,000,800
ES23 On 25/01/2023 Spot Bond			8.87000	106.37064	8.84000	106.51341		3,604,093,880,000.00		406,324,000	7,550,451,900
Total ES23 SPOT								3,604,093,880,000.00		406,324,000	7,550,451,900
Total For ES23								3,604,093,880,000.00		406,324,000	7,550,451,900
ES26 On 02/04/2026 Spot Bond			9.10000	94.24613	9.08000	94.35040		31,391,360,000.00		3,449,600	15,416,451,300
Total ES26 SPOT								31,391,360,000.00		3,449,600	15,416,451,300

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 For ES26									31,391,360,000.00	3,449,600	15,416,451,300
ES33 On 15/09/2033 Spot Bond			9.73500	84.04509	9.71500	84.16778			66,992,228,028,000.00	6,881,584,800	138,001,317,600
Total ES33 SPOT									66,992,228,028,000.00	6,881,584,800	138,001,317,600
Total For ES33									66,992,228,028,000.00	6,881,584,800	138,001,317,600
ES42 On 25/04/2042 Spot Bond			9.80000	90.10746	9.79000	90.16826			98,018,571,000,000.00	10,001,895,000	63,985,315,200
Total ES42 SPOT									98,018,571,000,000.00	10,001,895,000	63,985,315,200
Total For ES42									98,018,571,000,000.00	10,001,895,000	63,985,315,200
EXX01 On 19/05/2017 Spot Bond				100.61234		100.58902			0.00	0	1,050,000,000
Total EXX01 SPOT									0.00	0	1,050,000,000
Total For EXX01									0.00	0	1,050,000,000
EXX02 On 19/05/2019 Spot Bond				98.76421		98.73881			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				101.53442		101.51280			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.37256		100.35151			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				100.83325		100.81196			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				101.63109		101.60930			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				101.48078		101.46101			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				101.24337		101.22384			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				102.28711		102.26756			0.00	800,000,000	200,000,000
Total FIFC17 SPOT									0.00	800,000,000	200,000,000
Total For FIFC17									0.00	800,000,000	200,000,000
FIFC18 On 12/08/2015 Spot Bond				101.52930		101.51131			0.00	0	0
Total FIFC18 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 FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.07009		101.05027				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				100.99694		100.97755				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.38923	100.00000	10.36407				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.11250	100.00000	10.08800				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				101.05719		101.03621				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.15493		100.13090				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				101.18176		101.15830				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				101.26473		101.23963				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			9.68000	97.69506	9.64500	97.76677				0.00	0	10,000,000
Total FRB05 SPOT										0.00	0	10,000,000
Total For FRB05										0.00	0	10,000,000
FRB08 On 10/06/2016 Spot Bond				101.04205		101.02327				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.04198		101.02320				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.20518		100.18277				0.00	80,000,000	240,000,000
Total FRB10 SPOT										0.00	80,000,000	240,000,000

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 FRB10									0.00	80,000,000	240,000,000
FRB11 On 11/12/2022 Spot Bond				103.24477		103.22212			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.46455		101.44151			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.48893		101.46551			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			10.42500	99.89847	10.39000	100.01928		3,961,500,000,000.00		380,000,000	190,000,000
Total FRB14 SPOT								3,961,500,000,000.00		380,000,000	190,000,000
Total For FRB14								3,961,500,000,000.00		380,000,000	190,000,000
FRB15 On 06/03/2025 Spot Bond				101.52249		101.49601			0.00	20,000,000	280,000,000
Total FRB15 SPOT									0.00	20,000,000	280,000,000
Total For FRB15									0.00	20,000,000	280,000,000
FRB16 On 08/07/2025 Spot Bond				100.72034		100.69388			0.00	20,000,000	100,000,000
Total FRB16 SPOT									0.00	20,000,000	100,000,000
Total For FRB16									0.00	20,000,000	100,000,000
FRB17 On 08/01/2027 Spot Bond				100.73118		100.70432			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.53000	105.53566	10.49500	105.60615			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				102.22857		102.20458			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.94500	137.08849	1.94500	137.06966		38,900,000,000.00		20,000,000	130,000,000
Total FRBI22 SPOT								38,900,000,000.00		20,000,000	130,000,000
Total For FRBI22								38,900,000,000.00		20,000,000	130,000,000
FRBI23 On 07/12/2023 Spot Bond			2.01500	283.47015	2.02000	283.33304		80,600,000,000.00		40,000,000	20,000,000
Total FRBI23 SPOT								80,600,000,000.00		40,000,000	20,000,000
Total For FRBI23								80,600,000,000.00		40,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.18000	116.13113	2.18000	116.11444			0.00	0	0
Total FRBI25 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 FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.93500	157.74398	2.93500	157.71803				0.00	0	80,000,000
Total FRBI28 SPOT										0.00	0	80,000,000
Total For FRBI28										0.00	0	80,000,000
FRBI33 On 07/12/2033 Spot Bond			3.14000	197.37406	3.16500	196.67249				0.00	0	50,000,000
Total FRBI33 SPOT										0.00	0	50,000,000
Total For FRBI33										0.00	0	50,000,000
FRBN0 On 15/09/2015 Spot Bond			7.27500	105.88472	7.25500	105.86620				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.58300	67.20654	7.58300	67.19075				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			9.39700	42.75724	9.39800	42.74468				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.64000	41.39552	9.64000	41.38313				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.76247		101.73334				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				101.14685		101.12038				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				100.99184		100.96893				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				101.08964		101.06449				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				101.06676		101.04133				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				101.01610		100.99183				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.28282		101.25459				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.04910		101.02407				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				101.11620		101.08961				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.37780		101.34511				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				101.33683		101.30511				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	23.28780	100.09221	23.23133				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				100.95122		100.92845				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				108.85158		108.85158				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.27763		101.24815				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.54477		101.54477				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.06569		101.04109				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.07765		101.05277				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				100.98343		100.96072				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				100.99606		100.97226				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.30756		101.27652				0.00	0	0
Total FRC155 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 FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.97836		100.95497				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	66.73272	13.22500	66.70913				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				100.92169		100.89961				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.92288		100.90077				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.37316		101.34149				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.96538		100.94229				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.41000	104.56270	3.41000	104.54423				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.00785		100.98378				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.00785		100.98378				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				103.81706		103.79213				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.81701		100.79303				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.02118		98.99755				0.00	0	0
Total FRC174 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 FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.94886		100.92614				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.92641		100.90423				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				99.97315		99.94633				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.08679		101.06088				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				101.84310		101.82076				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				99.97343		99.94687				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.22604		100.20087				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.24894		101.21926				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.98662		100.96303				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.27056		101.24125				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.91578		100.89384				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.99606		100.97226				0.00	0	0
Total FRC188 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 FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.99606		100.97226				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				101.00939		100.98937				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.69678		100.67576				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.73547		100.71331				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.72127		100.70184				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.54445		100.52432				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.05264		101.02752				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.52581		100.50560				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.70255		100.68312				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.50191		100.48174				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.50331		100.48309				0.00	0	0
Total FRC199 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 FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.39815		100.37575				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.35976		100.33938				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.39815		100.37575				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.35822		100.33793				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				99.97791		99.95595				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	99.97648	8.75000	99.95296				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				100.85818		100.83580				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	10.56697	100.00000	10.54136				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	9.68706	100.00000	9.66359				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				96.01987		95.98624				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	12.14348	100.00000	12.11407				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				101.03143		101.00681				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	27.90239	100.00000	27.83480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21:On 07/05/2020 Spot Bond				99.95754		99.93615				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	10.25639	100.00000	10.23153				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	23.01520	100.00000	22.95944				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21:On 07/11/2019 Spot Bond				99.95750		99.93611				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	22.99036	100.00000	22.93465				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21:On 07/11/2017 Spot Bond				99.95760		99.93627				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				99.95984		99.93961				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21:On 04/11/2019 Spot Bond				100.02100		99.99977				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22:On 04/11/2017 Spot Bond				100.01958		99.99970				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			2.75500	130.66926	2.75500	130.64847				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				101.76613		101.74565				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				101.74260		101.72239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				101.74260		101.72239				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				101.71593		101.69331				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				101.11958		101.09940				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.97651		100.95632				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				100.90840		100.88262				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				101.04910		101.02407				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				100.83823		100.81665				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 15/07/2016 Spot Bond				100.39290		100.37245				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.06331		101.03876				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.29303		101.26972				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.18551		100.16257				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.28500	126.65389	3.28500	126.63194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.08238		101.05739				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.33500	126.28237	3.33500	126.26032				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.31500	126.43083	3.31500	126.40882				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.68500	130.63678	2.68500	130.61624				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			2.75500	141.58137	2.75500	141.55875				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.20734		100.18165				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				100.94405		100.92224				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.07526		101.05044				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.25152		101.22264				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.20629		101.17846				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				101.02317		100.99874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				101.02200		100.99759				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				100.97473		100.95539				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	13.50320	100.00000	13.47048				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	59.94307	100.00000	59.79786				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	29.35437	100.00000	29.28326				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	41.79359	100.00000	41.66311				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	12.12022	100.00000	12.09086				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.85861		100.84014				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.33274		101.31320				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.47910		102.45888				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.11648		100.09595				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				98.80524		98.78320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.97223		98.94927				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				101.72591		101.70442				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.11300	106.56093	2.12800	106.08086				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.43000	114.28487	2.48000	113.27509				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.27460		100.25442				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 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
FRS10 On 30/01/2016 Spot Bond				100.15146		100.12619				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.57000	111.53142	2.62000	110.55012				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.58000	213.09467	2.60500	212.32787				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.54000	112.11472	2.59000	111.12739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.61000	212.21448	2.63500	211.45133				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.18558		100.15903				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.26500	115.28722	2.26500	115.27039				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.63000	110.37568	2.68000	109.40632				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				52.75400		53.19000				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				99.98264		99.96513				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			2.73500	108.38746	2.78500	107.43863				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.73000	208.73785	2.75500	207.98915				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.78000	207.30981	2.80500	206.56705				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			2.19500	101.53917	2.19500	101.52454				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.81000	206.45872	2.83500	205.71950				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			3.01000	103.38065	3.06000	102.48337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			2.97500	157.07876	2.97500	157.05276				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.46000	95.77650	3.51000	94.95717				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.96500	157.24477	2.96500	157.21877				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				101.60219		101.58356				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.02500	156.19235	3.02500	156.16525				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.32000	192.89363	3.34500	192.21494				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				93.02373		93.02373				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.39000	96.91362	3.44000	96.08267				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.36000	97.40599	3.41000	96.57001				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.17000	100.59587	3.22000	99.72720				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.83500	159.42138	2.83500	159.39560				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.09000	198.71846	3.11500	198.01134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.13500	281.14029	2.14000	281.00353				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			2.02500	283.27512	2.03000	283.13804				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			2.74500	269.64434	2.75000	269.50949				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.41500	133.32128	2.41500	133.30129				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.19700		100.17540				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.94500	132.89678	1.94500	132.87853				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.33559		100.31299				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.61449		100.59265				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.02036		99.99967				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			2.41000	111.61432	2.46000	110.48104				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	32.11640	104.97509	32.03515				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	35.74150	101.07593	35.65407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	28.98047	100.44759	28.90999				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	34.13865	100.76967	34.05539				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.10000	121.05491	2.12500	120.42534				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			2.12500	116.68087	2.12500	116.66428				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				98.91347		98.91238				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			2.15500	116.38065	2.15500	116.36401				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				101.64834		101.62419				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			2.22500	354.00978	2.23000	353.83686				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				99.87806		99.85731				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				101.51841		101.49644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.58500	103.53025	7.62500	103.46713			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			8.16000	103.93564	8.12500	103.98015			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.42000	108.13347	8.38500	108.19464			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.03000	101.87639	8.99000	101.99151			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			9.28500	100.83768	9.25000	100.95191			0.00	0	20,000,000
Total FRX20 SPOT									0.00	0	20,000,000
Total For FRX20									0.00	0	20,000,000
FRX23 On 28/02/2023 Spot Bond			10.03500	91.39580	10.00500	91.51604		6,603,030,000,000.00	658,000,000	329,000,000	
Total FRX23 SPOT								6,603,030,000,000.00	658,000,000	329,000,000	
Total For FRX23								6,603,030,000,000.00	658,000,000	329,000,000	
FRX24 On 10/12/2024 Spot Bond			10.11000	105.42907	10.09000	105.52303		11,929,800,000,000.00	1,180,000,000	1,270,000,000	
Total FRX24 SPOT								11,929,800,000,000.00	1,180,000,000	1,270,000,000	
Total For FRX24								11,929,800,000,000.00	1,180,000,000	1,270,000,000	
FRX26 On 01/10/2026 Spot Bond			10.49000	96.82337	10.47000	96.92037		1,258,800,000,000.00	120,000,000	560,000,000	
Total FRX26 SPOT								1,258,800,000,000.00	120,000,000	560,000,000	
Total For FRX26								1,258,800,000,000.00	120,000,000	560,000,000	
FRX30 On 31/01/2030 Spot Bond			10.77500	92.69625	10.73000	92.97877		30,601,000,000,000.00	2,840,000,000	4,790,000,000	
Total FRX30 SPOT								30,601,000,000,000.00	2,840,000,000	4,790,000,000	
Total For FRX30								30,601,000,000,000.00	2,840,000,000	4,790,000,000	
FRX31 On 21/02/2031 Spot Bond			10.90000	93.94313	10.85500	94.22352		2,398,000,000,000.00	220,000,000	110,000,000	
Total FRX31 SPOT								2,398,000,000,000.00	220,000,000	110,000,000	
Total For FRX31								2,398,000,000,000.00	220,000,000	110,000,000	
FRX45 On 14/04/2045 Spot Bond			10.26000	81.54819	10.25000	81.60128		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.84256		100.82308				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				100.85451		100.83475				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				100.88434		100.86389				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.93210		100.91056				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				100.96790		100.94554				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.12290		101.09698				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				101.50145		101.48167				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				101.37303		101.35291				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				101.55821		101.53768				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				101.62126		101.59989				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				101.67379		101.65174				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				101.90487		101.87976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	61.71339	100.00000	61.56389				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.35379	100.00000	10.32871				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	1.73708	100.00000	1.73287				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.29143	100.00000	0.29073				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.60384	100.00000	9.58057				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	1.61126	100.00000	1.60735				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	0.27032	100.00000	0.26967				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.48770		100.46658			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			9.51000	102.94250	9.47500	102.96983			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				102.18304		102.16213			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.47838		101.45693			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.49794		101.47621			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.62503		101.60148			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				101.78133		101.75554			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				101.87895		101.85175			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				101.52609		101.50834				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	11.06757	100.00000	11.04077				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.85661	100.00000	22.80125				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.56720	100.00000	12.53676				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.37558	100.00000	10.34319				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			100.18306			100.16269				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond			100.18997			100.16883				0.00	2,860,000,000	2,860,000,000
Total GRH1A3 SPOT										0.00	2,860,000,000	2,860,000,000
Total For GRH1A3										0.00	2,860,000,000	2,860,000,000
GRH1B On 25/10/2017 Spot Bond			100.19853			100.17644				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond			100.21041			100.18698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.16979		100.15074				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.41516		100.39426				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				101.69390		101.67442				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.14256		101.12158				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				101.67244		101.65009				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				100.86044		100.83957				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.21524		101.19349				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.06199		100.03613				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	11.62024	100.00000	11.59209				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.05788		101.03690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.03947		100.01984				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.03993		100.02006				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				101.59707		101.57932				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				100.76233		100.74418				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.27092	100.00000	9.22970				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.27092	100.00000	9.22970				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.83472	100.00000	9.79100				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.83472	100.00000	9.79100				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.59802	100.00000	10.55142				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.55960	100.00000	10.51265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.44555	100.00000	11.39467				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.38894		100.36702				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				100.48589		100.46160				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				101.90390		101.88159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			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			9.39000	105.30891	9.35500	105.33149			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.88388		101.85905			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				101.76838		101.74508			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			8.60500	104.69412	8.56500	104.83435			0.00	0	1,890,000,000
Total HWAY20 SPOT									0.00	0	1,890,000,000
Total For HWAY20									0.00	0	1,890,000,000
HWAY2 On 07/12/2023 Spot Bond			1.90500	285.62612	1.91000	285.48866			0.00	0	2,300,000,000
Total HWAY23 SPOT									0.00	0	2,300,000,000
Total For HWAY23									0.00	0	2,300,000,000
HWAY2 On 07/12/2024 Spot Bond			1.88500	292.79687	1.89000	292.64600			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			9.73000	96.00192	9.71500	96.10191			0.00	0	1,710,000,000
Total HWAY34 SPOT									0.00	0	1,710,000,000
Total For HWAY34									0.00	0	1,710,000,000
HWAY3 On 31/07/2035 Spot Bond			9.77000	95.59129	9.75500	95.69268			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	35.75784	100.00000	35.67121			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	86.15528	100.00000	85.95539		120,000,000,000,000.00	1,200,000,000	300,000,000	
Total HWF04U SPOT								120,000,000,000,000.00	1,200,000,000	300,000,000	
Total For HWF04U								120,000,000,000,000.00	1,200,000,000	300,000,000	
HWF05 On 09/10/2016 Spot Bond			100.00000	39.43049	100.00000	39.33496		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF05U SPOT										0.00	0	0
Total For HWF05U										0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	39.49657	100.00000	39.40089				0.00	0	0
Total HWF06U SPOT										0.00	0	0
Total For HWF06U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.51500	122.97651	1.51500	122.96104			11,873,358,000.00	7,837,200	40,676,018,600	
Total I2025 SPOT									11,873,358,000.00	7,837,200	40,676,018,600	
Total For I2025									11,873,358,000.00	7,837,200	40,676,018,600	
I2033 On 28/02/2033 Spot Bond			1.82000	102.15388	1.86500	101.46197			147,238,000,000,000.00	80,900,000,000	42,000,000,000	
Total I2033 SPOT									147,238,000,000,000.00	80,900,000,000	42,000,000,000	
Total For I2033									147,238,000,000,000.00	80,900,000,000	42,000,000,000	
I2038 On 31/01/2038 Spot Bond			1.81000	127.49386	1.86000	126.34685			67,406,123,482,000.00	37,240,952,200	125,789,420,200	
Total I2038 SPOT									67,406,123,482,000.00	37,240,952,200	125,789,420,200	
Total For I2038									67,406,123,482,000.00	37,240,952,200	125,789,420,200	
I2046 On 31/03/2046 Spot Bond			1.95000	126.14694	1.99000	125.03515			71,808,473,100,000.00	36,824,858,000	85,144,829,000	
Total I2046 SPOT									71,808,473,100,000.00	36,824,858,000	85,144,829,000	
Total For I2046									71,808,473,100,000.00	36,824,858,000	85,144,829,000	
I2050 On 31/12/2050 Spot Bond			1.92500	135.41703	1.94000	134.90647			44,288,594,735,000.00	23,007,062,200	57,001,132,900	
Total I2050 SPOT									44,288,594,735,000.00	23,007,062,200	57,001,132,900	
Total For I2050									44,288,594,735,000.00	23,007,062,200	57,001,132,900	
IBL21 On 15/03/2016 Spot Bond			8.41500	104.31798	8.40500	104.30053			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			8.26000	107.85480	8.22500	107.91403			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			8.23500	103.86651	8.22500	103.85313			3,451,288,500,000.00	419,100,000	209,550,000	
Total IBL28 SPOT									3,451,288,500,000.00	419,100,000	209,550,000	
Total For IBL28									3,451,288,500,000.00	419,100,000	209,550,000	
IBL33 On 03/11/2016 Spot Bond				100.03903		100.01954			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			1.52500	132.85690	1.52500	132.84015			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.01500	136.51984	2.01500	136.50084			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.23327		101.21325			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			8.38000	103.87477	8.34500	103.93403			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.65820		101.63807			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				99.80857		101.64537			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			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			9.01000	98.08177	8.97500	98.15654			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			9.45000	92.57124	9.41000	92.68372			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				100.93712		100.91761			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			8.99000	98.64993	8.95500	98.70560		1,954,785,600,000.00		217,440,000	217,440,000
Total IBL49 SPOT								1,954,785,600,000.00		217,440,000	217,440,000
Total For IBL49								1,954,785,600,000.00		217,440,000	217,440,000
IBL50 On 02/08/2020 Spot Bond			9.50000	98.51123	9.46000	98.64122			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				99.94189		100.00215			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.10079		99.15967				0.00	0	50,000,000
Total IBL53 SPOT										0.00	0	50,000,000
Total For IBL53										0.00	0	50,000,000
IBL54 On 31/07/2016 Spot Bond			7.86000	99.52837	7.85000	99.51682				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.79000	98.35526	8.75500	98.42162				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.02575		100.08347				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				99.85169		99.83270				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.03000	100.50468	7.99500	100.53237				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			8.75000	105.66615	8.71500	105.74663				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			9.83500	107.16810	9.80500	107.31321				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				100.69884		100.67892				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.23850		100.21892				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.04892		100.02895				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.14305		100.12279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.14581		100.12515				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.09826		101.07767				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			2.74500	130.74640	2.74500	130.72563				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.74441		100.72381				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	15.91921	100.00000	15.84920				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01084	100.00000	0.01082				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.30113		100.28184				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.25464		100.23440				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			9.47500	97.78320	9.44000	97.89609				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				101.47657		101.45608				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				101.39808		101.37676				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			10.10000	98.59852	10.08000	98.68851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.06712	5.00000	100.05369				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	101.46794	5.00000	101.45425				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	101.56184	4.00000	101.55091				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.19743	4.00000	101.18648				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	61.01316	100.00000	60.86535				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	60.89068	100.00000	60.74318				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	60.89068	100.00000	60.74318				0.00	0	2,500,000,000
Total IDW03U SPOT										0.00	0	2,500,000,000
Total For IDW03U										0.00	0	2,500,000,000
IFM01 On 31/03/2016 Spot Bond			9.20000	106.35365	9.20000	106.32751				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				101.86918		101.84524				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.27402	100.00000	8.25398				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				99.81311		99.78670				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.53858	100.00000	21.48640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	22.39284	100.00000	22.33859			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	1.74938	100.00000	1.74603			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.30412	100.00000	9.28158			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.20506	100.00000	11.17792			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	11.24038	100.00000	11.21316			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	8.92375	100.00000	8.90399			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	41.23611	100.00000	41.13621			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358			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	96.30607	100.00000	96.05263			0.00	0	0
Total IN295U SPOT									0.00	0	0
Total For IN295U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.03394	100.00000	11.99421			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	83.99925	100.00000	83.44296			0.00	0	0
Total IN307U SPOT									0.00	0	0
Total For IN307U									0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	84.08399	100.00000	83.52714			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN308U SPOT										0.00	0	0
Total For IN308U										0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	84.07365	100.00000	83.51688				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	84.63090	100.00000	84.43942				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	94.80519	100.00000	94.55959				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total IN542U SPOT										0.00	0	0
Total For IN542U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	99.72898	100.00000	99.37782				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	96.56085	100.00000	96.30607				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.80599	6.45000	99.78839				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	99.68293	6.45000	99.66537				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	99.29973	6.60000	99.28191				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.75000	98.64998	6.75000	98.63199				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.52416	6.75000	98.50621				0.00	0	0
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.75000	98.39866	6.75000	98.38076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.96674	101.61393	10.96521	101.58443				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			10.96674	101.09105	10.96521	101.06170				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.03832		101.01431				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.01848		100.99494				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.19081	6.50000	102.17295				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.03732		101.01256				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.01881		100.99781				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.41745		100.39770				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	111.48200	10.00000	111.45300				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				100.99537		100.97158				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				105.08542		105.06283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				99.34163		99.32334				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				99.20913		99.19074				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	84.29561	100.00000	84.10138				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				100.77316		100.75430				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.30979		100.29162				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				101.62945		101.60856				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				99.80701		99.77911				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.46439		100.44323				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.47060		100.44916				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			8.92500	102.52639	8.91500	102.51732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.70877		100.68803			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				100.72588		100.70464			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				100.73731		100.71575			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.40929		100.38866			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.43094		100.40928			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.41788		100.39685			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.12840		100.11005			0.00	400,000,000	100,000,000
Total IPFC07 SPOT									0.00	400,000,000	100,000,000
Total For IPFC07									0.00	400,000,000	100,000,000
IPL10 On 20/05/2021 Spot Bond			9.82500	99.95969	9.79000	100.08385		4,483,147,500,000.00		456,300,000	2,078,150,000
Total IPL10 SPOT								4,483,147,500,000.00		456,300,000	2,078,150,000
Total For IPL10								4,483,147,500,000.00		456,300,000	2,078,150,000
IPL5 On 28/09/2015 Spot Bond				101.01060		100.99199			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			8.95000	105.02170	8.91500	105.06460		179,000,000,000.00		20,000,000	1,510,000,000
Total IPL6 SPOT								179,000,000,000.00		20,000,000	1,510,000,000
Total For IPL6								179,000,000,000.00		20,000,000	1,510,000,000
IPL7 On 05/04/2018 Spot Bond				100.61347		100.59245			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.54176		100.52004			0.00	0	80,000,000

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 IPL8 SPOT									0.00	0	80,000,000
Total For IPL8									0.00	0	80,000,000
IPL9 On 20/05/2021 Spot Bond				100.92705		100.90453			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				102.29475		102.27217			0.00	40,000,000	500,000,000
Total IV015 SPOT									0.00	40,000,000	500,000,000
Total For IV015									0.00	40,000,000	500,000,000
IV016 On 06/12/2021 Spot Bond				101.40411		101.37970			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			2.69500	130.81185	2.69500	130.79125		161,700,000,000.00		60,000,000	30,000,000
Total IV017 SPOT								161,700,000,000.00		60,000,000	30,000,000
Total For IV017								161,700,000,000.00		60,000,000	30,000,000
IV019 On 31/03/2028 Spot Bond			3.52500	153.47015	3.52500	153.44248			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				100.78864		100.76490			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.52449		100.50076			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.39992		100.37586			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.26682		101.24308			0.00	40,000,000	420,000,000
Total IV025 SPOT									0.00	40,000,000	420,000,000
Total For IV025									0.00	40,000,000	420,000,000
IV026 On 27/09/2024 Spot Bond				98.81689		98.79126			0.00	0	40,000,000
Total IV026 SPOT									0.00	0	40,000,000
Total For IV026									0.00	0	40,000,000
IV030 On 31/01/2025 Spot Bond			3.51500	110.58625	3.51500	110.56640			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			3.51500	110.58625	3.51500	110.56640			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.35918		101.33420				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				99.39651		99.37160				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.67300	100.00000	9.63046				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.55000	110.97957	10.51500	111.03402				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.82832		101.88269				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			3.62500	146.71347	3.62500	146.68661				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				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	96.05263	100.00000	95.80052				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA533 On 13/08/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total IVA533 SPOT										0.00	0	0
Total For IVA533										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	98.76089	6.45000	98.76089				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.60000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.75000	99.12014	6.75000	99.10197				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.75000	98.74005	6.75000	98.72202				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.75000	98.61400	6.75000	98.59602				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.75000	98.48827	6.75000	98.47034				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.75000	98.36286	6.75000	98.34498				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.30396		100.28463				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				100.58511		100.56504				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				101.49525		101.47555				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				101.66976		101.64715				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				101.34677		101.32595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.46538		100.44422				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.46849		100.44719				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.47470		100.45313				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.44673		100.42638				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.31487		100.29356				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.14963		100.12844				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				100.98317		100.96189				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				101.67108		101.65046				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				101.35685		101.33748				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				101.34330		101.32412				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.69896		100.67722				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.24980		100.22928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.91301		100.89324				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				100.74759		100.72631				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				100.76707		100.74524				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				100.76707		100.74524				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			9.35000	100.30042	9.31500	100.38887				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.40743	100.00000	13.37792				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	11.60105	100.00000	11.57294				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.49500	99.64915	9.46000	99.78031				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.15227		100.13067				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				99.82334		101.67104				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				100.98798		100.96837				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				105.65932		105.64000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.24005		100.22033				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.16405		101.14422				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.14500	102.08143	7.12500	102.06639				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				99.97853		99.95710				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				101.67258		101.65023				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				101.37265		101.35072				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.04152		100.02063				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				99.88272		99.86277				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				99.87110		99.84927				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				101.27851		101.25810				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				100.87664		100.85425				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.14492		100.12440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.69796		100.67625				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				101.15420		101.13377				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.10953	100.00000	8.93529				0.00	8,000,000,000	18,000,000,000
Total IVC060 SPOT										0.00	8,000,000,000	18,000,000,000
Total For IVC060										0.00	8,000,000,000	18,000,000,000
IVC061 On 01/07/2018 Spot Bond				100.76562		100.74324				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.04392		100.09777				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.13219		100.02495				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.29247		100.27052				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	61.56389	100.00000	61.41475				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.23458		101.21294				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				101.26295		101.24153				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.13277		101.11030				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				101.27410		101.25113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				103.74409		103.71853				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.04940		100.02480				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond			100.00000	1.73415	100.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.65000	139.69872	8.63000	139.85303				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				100.82704		100.80700				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				101.08277		101.06122				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				101.27807		101.25812				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				100.89175		100.87119				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.48195		100.37487				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			10.45000	98.95154	10.41000	99.05809				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	104.30715	9.71000	104.27984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.02148		100.08012				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			8.98000	97.46024	8.94500	97.49913				0.00	0	3,310,000,000
Total LGL02 SPOT										0.00	0	3,310,000,000
Total For LGL02										0.00	0	3,310,000,000
LGL03 On 03/04/2018 Spot Bond			9.11000	99.16395	9.07500	99.21935		36,440,000,000,000.00		4,000,000,000	2,870,000,000	
Total LGL03 SPOT								36,440,000,000,000.00		4,000,000,000	2,870,000,000	
Total For LGL03								36,440,000,000,000.00		4,000,000,000	2,870,000,000	
LGL04 On 14/08/2020 Spot Bond			10.12000	96.08746	10.08000	96.21243				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				101.26663		101.24288				0.00	20,000,000	160,000,000
Total LGL05 SPOT										0.00	20,000,000	160,000,000
Total For LGL05										0.00	20,000,000	160,000,000
LHL01 On 13/12/2015 Spot Bond				101.54209		101.51150				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.16500	102.37291	8.14500	102.35780				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				101.68010		101.64676				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				102.14155		102.11132				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				101.64224		101.62060				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				101.73247		101.70901				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				101.85816		101.83301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				99.84244		99.82278				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				100.95692		100.93717				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				99.89519		99.87773				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				99.36045		99.34269				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				98.85569		98.83809				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.20447		98.18652				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.85476		102.83496				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				102.87592		102.85598				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				100.31258		100.29637				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				100.34780		100.33069				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				100.96080		100.93276				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				99.45824		99.44077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBC024 SPOT									0.00	0	0
Total For MBC024									0.00	0	0
MBC02 On 07/10/2015 Spot Bond				98.89616		98.87864			0.00	0	0
Total MBC025 SPOT									0.00	0	0
Total For MBC025									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.72411		100.70486			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.39400		101.37426			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.78988		100.77063			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				101.22610		101.20702			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				99.72722		99.70804			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.42359		100.40416			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				99.98238		99.96462			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				99.96328		99.94474			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				99.96245		99.94349			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 08/12/2015 Spot Bond				101.09476		101.07496			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.41591		100.39624			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.45196		100.43134				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.11674	100.00000	35.30011				0.00	0	6,000,000,000
Total MBSA1 SPOT										0.00	0	6,000,000,000
Total For MBSA1										0.00	0	6,000,000,000
MBP24 On 22/03/2016 Spot Bond			100.00000	56.96633	100.00000	56.82833				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	28.28728	100.00000	28.21876				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.21361	100.00000	20.16464				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	20.29383	100.00000	20.24468				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	22.54824	100.00000	22.49362				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	25.46241	100.00000	25.40073				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.14298		100.12272				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.01000	102.79348	8.97500	102.87703				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			9.03000	102.31629	8.99500	102.39948				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.45359		102.43185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.56748		100.54615				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.59447		100.57224				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			8.19500	103.27526	8.16000	103.29109				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			9.00000	101.75356	8.96500	101.83102				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.75000	102.04547	9.71500	102.18471				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				100.84851		100.82889				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				100.87838		100.85807				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			9.80000	102.78542	9.76000	102.89420				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			7.31500	103.40038	7.29500	103.38219				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL02 On 31/05/2017 Spot Bond			9.12000	101.01140	9.08500	101.04425				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.40194		100.38286				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.45099		100.43138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	75.25746	100.00000	74.96117				0.00	0	0
Total MIP4U SPOT										0.00	0	0
Total For MIP4U										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.00915		100.98827				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			9.62500	105.71047	9.59000	105.83469		5,005,000,000,000.00		520,000,000	660,000,000	
Total MMIG02 SPOT								5,005,000,000,000.00		520,000,000	660,000,000	
Total For MMIG02								5,005,000,000,000.00		520,000,000	660,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.73544		100.71143			0.00	0	30,000,000	
Total MMIG03 SPOT									0.00	0	30,000,000	
Total For MMIG03									0.00	0	30,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	37.53519	100.00000	37.44426			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			8.82000	100.95697	8.78500	100.99082			0.00	0	140,000,000	
Total MQB02 SPOT									0.00	0	140,000,000	
Total For MQB02									0.00	0	140,000,000	
MTN04 On 13/07/2017 Spot Bond			8.81000	102.92616	8.77500	102.96424			0.00	0	590,000,000	
Total MTN04 SPOT									0.00	0	590,000,000	
Total For MTN04									0.00	0	590,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.45228	100.89771	6.43652			0.00	0	0	
Total N4A211 SPOT									0.00	0	0	
Total For N4A211									0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	6.53670	100.61875	6.52078			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ 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
N4A40£ 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
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				101.06701		101.04726				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.14364		101.12252				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.15895		101.13755				0.00	360,000,000	180,000,000
Total N5C23 SPOT										0.00	360,000,000	180,000,000
Total For N5C23										0.00	360,000,000	180,000,000
N5D23 On 20/06/2023 Spot Bond				101.32563		101.30124				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				101.46444		101.43755				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.86303	100.00000	11.83429				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.70072	100.00000	12.66996				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			9.93500	93.18343	9.90500	93.30366				0.00	0	1,040,000,000
Total NAM01 SPOT										0.00	0	1,040,000,000
Total For NAM01										0.00	0	1,040,000,000
NAM02 On 29/06/2020 Spot Bond			9.57500	101.02875	9.54000	101.13760			191,500,000,000.00		20,000,000	160,000,000

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 NAM02 SPOT									191,500,000,000.00	20,000,000	160,000,000
Total For NAM02									191,500,000,000.00	20,000,000	160,000,000
NBK10/On 25/07/2016 Spot Bond			7.94000	99.25900	7.93000	99.24713			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/On 28/11/2020 Spot Bond			9.48000	99.35264	9.44000	99.48958			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.07500	104.84403	9.04000	104.97178			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.53500	104.78324	9.50500	104.93201			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				102.34688		102.32757			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 26/06/2021 Spot Bond			9.43500	100.37837	9.40000	100.50813			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I/On 27/08/2015 Spot Bond				101.38081		101.36173			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.67500	100.03972	9.64000	100.17556			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				102.42956		102.41026			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.25000	99.68206	10.23000	99.77050			0.00	0	3,500,000,000
Total NBK16A SPOT									0.00	0	3,500,000,000
Total For NBK16A									0.00	0	3,500,000,000
NBK16I/On 25/07/2016 Spot Bond				100.31594		100.29715			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			10.43000	99.76995	10.41000	99.86696		208,600,000,000.00		20,000,000	630,000,000

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 NBK17A SPOT									208,600,000,000.00	20,000,000	630,000,000
Total For NBK17A									208,600,000,000.00	20,000,000	630,000,000
NBK17I On 28/11/2016 Spot Bond				101.39392		101.37507			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.43000	100.97340	9.39000	101.09986			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				100.64135		100.62183			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19J On 01/06/2022 Spot Bond			9.82500	100.78137	9.79000	100.92537			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.32179		100.30180			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.50000	100.91678	10.48000	101.01551			210,000,000,000.00	20,000,000	280,000,000
Total NBK20A SPOT									210,000,000,000.00	20,000,000	280,000,000
Total For NBK20A									210,000,000,000.00	20,000,000	280,000,000
NBK20I On 25/06/2021 Spot Bond				100.80524		100.78448			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			10.70000	99.95686	10.68000	100.06145			0.00	0	210,000,000
Total NBK21A SPOT									0.00	0	210,000,000
Total For NBK21A									0.00	0	210,000,000
NBK21I On 10/11/2017 Spot Bond				99.87817		101.68144			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				101.72016		101.69991			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.76665		101.74584			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				101.81063		101.78960			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				101.89433		101.87200			0.00	60,000,000	30,000,000
Total NBK25B SPOT									0.00	60,000,000	30,000,000
Total For NBK25B									0.00	60,000,000	30,000,000
NBK26I On 22/04/2026 Spot Bond				100.28844		100.26577			0.00	20,000,000	160,000,000
Total NBK26B SPOT									0.00	20,000,000	160,000,000
Total For NBK26B									0.00	20,000,000	160,000,000
NBK27I On 01/06/2018 Spot Bond				101.31780		101.29739			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.06500	104.44612	7.04500	104.42844		4,239,000,000,000.00		600,000,000	2,480,000,000
Total NBK2A SPOT								4,239,000,000,000.00		600,000,000	2,480,000,000
Total For NBK2A								4,239,000,000,000.00		600,000,000	2,480,000,000
NBK2B On 15/09/2015 Spot Bond				101.30481		101.28554			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.08000	112.34796	9.04500	112.44424			0.00	0	3,170,000,000
Total NBK3A SPOT									0.00	0	3,170,000,000
Total For NBK3A									0.00	0	3,170,000,000
NBK4 On 28/10/2024 Spot Bond			10.82500	38.72465	10.80500	38.77832			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.33838		100.31559			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			7.98500	104.24858	7.97500	104.23255		1,822,177,000,000.00		228,200,000	114,100,000
Total NBK9A SPOT								1,822,177,000,000.00		228,200,000	114,100,000
Total For NBK9A								1,822,177,000,000.00		228,200,000	114,100,000
NBK9B On 23/03/2016 Spot Bond				100.85918		100.83887			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				97.83797		97.81949			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				101.32532		101.30450			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.19679		100.17534				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.15241		100.13081				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				94.34405		94.32494				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				99.74481		101.77888				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				100.91717		100.89598				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.91727		100.89817				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.16235		101.14124				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				100.84012		100.82069				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				100.82235		100.80257				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				100.82176		100.80199				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.01572		100.07559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.94886		100.92614				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.99500	107.75755	9.97500	107.84583				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				100.94295		100.92038				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			10.03000	106.61816	10.01000	106.70987				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				100.94886		100.92614				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				100.85194		100.83147				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.95166		100.93078				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				100.95830		100.93537				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				100.97010		100.94690				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				101.33510		101.31330				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.55511		100.53381				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9: On 20/09/2020 Spot Bond				100.64299		100.62043				0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN94 SPOT										0.00	0	1,100,000,000
Total For NCLN94										0.00	0	1,100,000,000
NED11 On 17/09/2015 Spot Bond			7.66500	104.32792	7.64500	104.30870				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.22350		100.19908				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.38212		100.35687				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.21000	104.22135	10.17500	104.29884				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.28209		99.25688				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				102.55475		102.53031				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.45211		100.42765				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.91227		100.88559				0.00	20,000,000	280,000,000
Total NED19 SPOT										0.00	20,000,000	280,000,000
Total For NED19										0.00	20,000,000	280,000,000
NED20 On 01/07/2025 Spot Bond			11.35000	100.85325	11.31000	100.97054				0.00	0	1,500,000,000
Total NED20 SPOT										0.00	0	1,500,000,000
Total For NED20										0.00	0	1,500,000,000
NED9 On 06/07/2017 Spot Bond				100.52899		100.51078				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.64983	9.44500	118.62008				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				101.66970		101.64456				0.00	20,000,000	240,000,000
Total NHM001 SPOT										0.00	20,000,000	240,000,000
Total For NHM001										0.00	20,000,000	240,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				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			2.03500	173.26633	2.04000	173.23074				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			2.37500	114.20525	2.37500	114.18823				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	188.93907	3.45000	188.91125				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			2.76500	110.45959	2.76500	110.44198				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			3.11500	144.34002	3.11500	144.31560				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.02500	156.19235	3.02500	156.16525				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			8.85000	102.27390	8.81000	102.41003				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.48000	105.76855	9.44000	105.89793				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				101.63171		101.61157				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A11 On 22/05/2048 Spot Bond				101.43437		101.41495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.48560		101.46548				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				101.45489		101.43518				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				101.54498		101.52406				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			9.68000	106.87820	9.64000	107.05409				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				101.51631		101.49578				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				101.49584		101.47559				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				101.63291		101.61079				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.88000	105.81650	9.84000	105.94331				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				101.53679		101.51598				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				101.54703		101.52608				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				101.72089		101.69758				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				101.92543		101.89934				0.00	760,000,000	380,000,000

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 NQF1D5 SPOT										0.00	760,000,000	380,000,000
Total For NQF1D5										0.00	760,000,000	380,000,000
NQF1D On 22/05/2016 Spot Bond				101.80070		101.77632				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				101.57774		101.55637				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			8.80000	111.92697	8.76500	112.00579				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02 On 31/10/2022 Spot Bond			9.52500	117.21199	9.49000	117.37905				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02 On 31/05/2023 Spot Bond			1.93000	178.21704	1.93500	178.13378				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02 On 30/11/2028 Spot Bond			10.40000	115.35227	10.38000	115.47671				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				102.31637		102.29611				0.00	209,550,000	209,550,000
Total NTC12 SPOT										0.00	209,550,000	209,550,000
Total For NTC12										0.00	209,550,000	209,550,000
NTC16 On 22/03/2018 Spot Bond				100.94400		100.92273				0.00	0	170,000,000
Total NTC16 SPOT										0.00	0	170,000,000
Total For NTC16										0.00	0	170,000,000
NTC17 On 27/02/2017 Spot Bond				101.26744		101.24675				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				101.30909		101.28779				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.20066		100.17866				0.00	20,000,000	170,000,000
Total NTC19 SPOT										0.00	20,000,000	170,000,000
Total For NTC19										0.00	20,000,000	170,000,000
NYT10 On 28/05/2020 Spot Bond				101.66714		101.64270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				102.07935		102.04797				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	19.32644	100.00000	19.27962				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	84.38650	100.00000	84.19472				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.15500	102.78762	7.13500	102.77245				0.00	0	1,300,000,000
Total OML01 SPOT										0.00	0	1,300,000,000
Total For OML01										0.00	0	1,300,000,000
OML02 On 21/11/2024 Spot Bond				101.55956		101.53644				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			10.00000	99.17621	9.96000	99.28534				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.25757		101.23456				0.00	0	70,000,000
Total OML04 SPOT										0.00	0	70,000,000
Total For OML04										0.00	0	70,000,000
OML05 On 19/03/2025 Spot Bond			10.15500	102.23515	10.12000	102.33335				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			10.71500	102.03340	10.68500	102.14275				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.25000	102.40257	11.23000	102.48668				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	51.82470	100.00000	51.69915				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				100.53000		100.53000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				103.08795		103.06815				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				101.15970		101.13955				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.01938		100.00000				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				99.83370		99.81296				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				100.82415		100.80417				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				100.18346		100.16190				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.19591		100.25503				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			9.72500	101.54184	9.69000	101.67091				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.18607		100.16568				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.18823		100.16760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.19303		100.17186			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.21363		100.19015			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.21842		100.19440			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.02877		100.08593			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			8.07000	44.00029	8.05000	44.07865			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.16500	106.01583	6.14500	106.00047		527,150,655,000,000.00	85,507,000,000	47,253,000,000	
Total R158 SPOT								527,150,655,000,000.00	85,507,000,000	47,253,000,000	
Total For R158								527,150,655,000,000.00	85,507,000,000	47,253,000,000	
R158P On 15/09/2015 Spot Bond			6.81500	99.24030	6.80500	99.22304		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.91500	112.15588	6.90500	112.14627		018,452,695,496,000.00	147,281,662,400	175,877,738,000	
Total R159 SPOT								18,452,695,496,000.00	147,281,662,400	175,877,738,000	
Total For R159								18,452,695,496,000.00	147,281,662,400	175,877,738,000	
R159P On 15/09/2016 Spot Bond			6.74500	92.89239	6.73500	92.88566		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			8.25000	117.67284	8.23000	117.80887		938,945,910,000,000.00	1,568,357,080,000	2,005,107,917,500	
Total R186 SPOT								938,945,910,000,000.00	1,568,357,080,000	2,005,107,917,500	
Total For R186								938,945,910,000,000.00	1,568,357,080,000	2,005,107,917,500	
R187P On 21/12/2026 Spot Bond			7.99000	41.01067	7.97000	41.09173		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			7.91000	38.28316	7.89000	38.36632		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.52500	293.22573	1.53000	293.08712			44,943,392,120,000.00	29,471,076,800	26,301,600,000
Total R197 SPOT									14,943,392,120,000.00	29,471,076,800	26,301,600,000
Total For R197									14,943,392,120,000.00	29,471,076,800	26,301,600,000
R202 On 07/12/2033 Spot Bond			1.78000	238.29050	1.80500	237.41853			238,089,258,512,000.00	133,758,010,400	232,545,005,200
Total R202 SPOT									18,089,258,512,000.00	133,758,010,400	232,545,005,200
Total For R202									18,089,258,512,000.00	133,758,010,400	232,545,005,200
R2023 On 28/02/2023 Spot Bond			8.13500	101.17318	8.10500	101.31638			695,380,159,567,000.00	85,480,044,200	405,845,357,100
Total R2023 SPOT									15,380,159,567,000.00	85,480,044,200	405,845,357,100
Total For R2023									15,380,159,567,000.00	85,480,044,200	405,845,357,100
R203 On 15/09/2017 Spot Bond			7.26000	105.09921	7.22500	105.14724			962,013,775,268,000.00	683,472,971,800	721,629,721,900
Total R203 SPOT									12,013,775,268,000.00	683,472,971,800	721,629,721,900
Total For R203									12,013,775,268,000.00	683,472,971,800	721,629,721,900
R2030 On 31/01/2030 Spot Bond			8.63500	94.91367	8.62000	95.01013			577,075,699,486,000.00	66,829,843,600	643,600,318,400
Total R2030 SPOT									7,075,699,486,000.00	66,829,843,600	643,600,318,400
Total For R2030									7,075,699,486,000.00	66,829,843,600	643,600,318,400
R2032 On 31/03/2032 Spot Bond			8.72000	98.75508	8.70500	98.85879			521,873,768,224,000.00	59,847,909,200	374,148,189,900
Total R2032 SPOT									11,873,768,224,000.00	59,847,909,200	374,148,189,900
Total For R2032									11,873,768,224,000.00	59,847,909,200	374,148,189,900
R2035 On 28/02/2035 Spot Bond			8.80500	104.44657	8.79500	104.51521			0.00	0	72,800,000,000
Total R2035 SPOT									0.00	0	72,800,000,000
Total For R2035									0.00	0	72,800,000,000
R2037 On 31/01/2037 Spot Bond			8.85000	96.77351	8.83500	96.89027			207,387,821,240,000.00	136,428,002,400	411,317,556,300
Total R2037 SPOT									17,387,821,240,000.00	136,428,002,400	411,317,556,300
Total For R2037									17,387,821,240,000.00	136,428,002,400	411,317,556,300
R204 On 21/12/2018 Spot Bond			7.58000	102.20088	7.54500	102.28367			579,446,843,468,000.00	76,444,174,600	564,073,544,000
Total R204 SPOT									9,446,843,468,000.00	76,444,174,600	564,073,544,000
Total For R204									9,446,843,468,000.00	76,444,174,600	564,073,544,000
R2044 On 31/01/2044 Spot Bond			8.89000	98.67376	8.87500	98.80332			238,519,490,698,000.00	139,316,028,200	299,924,482,400
Total R2044 SPOT									18,519,490,698,000.00	139,316,028,200	299,924,482,400
Total For R2044									18,519,490,698,000.00	139,316,028,200	299,924,482,400
R2048 On 28/02/2048 Spot Bond			8.88500	102.31531	8.87000	102.44827			666,245,454,923,000.00	74,985,419,800	524,782,551,800
Total R2048 SPOT									16,245,454,923,000.00	74,985,419,800	524,782,551,800
Total For R2048									16,245,454,923,000.00	74,985,419,800	524,782,551,800
R207 On 15/01/2020 Spot Bond			7.80000	98.37455	7.76000	98.50030			050,088,096,080,000.00	519,242,063,600	829,693,761,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									50,088,096,080,000.00	519,242,063,600	329,693,761,400
Total For R207									50,088,096,080,000.00	519,242,063,600	329,693,761,400
R208 On 31/03/2021 Spot Bond			7.92500	97.05674	7.89000	97.18833			559,659,894,920,000.00	196,802,510,400	573,244,660,200
Total R208 SPOT									59,659,894,920,000.00	196,802,510,400	573,244,660,200
Total For R208									59,659,894,920,000.00	196,802,510,400	573,244,660,200
R209 On 31/03/2036 Spot Bond			8.78000	78.22435	8.76500	78.32163			766,765,962,256,000.00	87,330,975,200	723,639,186,800
Total R209 SPOT									6,765,962,256,000.00	87,330,975,200	723,639,186,800
Total For R209									6,765,962,256,000.00	87,330,975,200	723,639,186,800
R210 On 31/03/2028 Spot Bond			1.62500	181.44388	1.62500	181.42046			6,415,890,325,000.00	3,948,240,200	41,644,120,100
Total R210 SPOT									6,415,890,325,000.00	3,948,240,200	41,644,120,100
Total For R210									6,415,890,325,000.00	3,948,240,200	41,644,120,100
R211 On 31/01/2017 Spot Bond			0.82500	134.22128	0.82500	134.20690			107,154,135,000.00	129,883,800	40,327,525,100
Total R211 SPOT									107,154,135,000.00	129,883,800	40,327,525,100
Total For R211									107,154,135,000.00	129,883,800	40,327,525,100
R212 On 31/01/2022 Spot Bond			1.44500	141.22928	1.44500	141.21179			17,373,858,373,000.00	12,023,431,400	142,063,264,000
Total R212 SPOT									17,373,858,373,000.00	12,023,431,400	142,063,264,000
Total For R212									17,373,858,373,000.00	12,023,431,400	142,063,264,000
R213 On 28/02/2031 Spot Bond			8.66000	88.94820	8.64500	89.04191			342,824,932,036,000.00	39,587,174,600	413,158,001,300
Total R213 SPOT									12,824,932,036,000.00	39,587,174,600	413,158,001,300
Total For R213									12,824,932,036,000.00	39,587,174,600	413,158,001,300
R214 On 28/02/2041 Spot Bond			8.81000	79.45406	8.80000	79.51712			480,649,152,250,000.00	54,557,225,000	660,923,345,200
Total R214 SPOT									10,649,152,250,000.00	54,557,225,000	660,923,345,200
Total For R214									10,649,152,250,000.00	54,557,225,000	660,923,345,200
R228C On 15/09/2015 Spot Bond			6.81500	99.24030	6.80500	99.22304			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.73500	96.03087	6.72500	96.01929			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			6.74500	92.89239	6.73500	92.88566			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			6.75500	97.50966	6.74500	97.49568			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			6.73500	94.35589	6.72500	94.34685			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.79500	91.20905	6.78500	91.20457				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			7.23500	87.51099	7.20000	87.54957				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			7.28500	84.35899	7.25000	84.41032				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			7.58500	80.71967	7.55000	80.78167				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			7.56500	77.82086	7.53000	77.89382				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			7.54500	75.04062	7.51000	75.12369				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			7.53500	72.34314	7.50000	72.43545				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			7.76000	68.98359	7.72000	69.09897				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.74000	66.47579	7.70000	66.59985				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			7.84500	63.62003	7.81000	63.73275				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			7.81500	61.33154	7.78000	61.45062				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			7.78500	59.14245	7.75000	59.26733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			7.75500	57.04799	7.72000	57.17814			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			7.71500	55.08537	7.68000	55.22043			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			7.67500	53.21079	7.64000	53.35033			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			8.19000	49.03977	8.17000	49.11273			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			8.15000	47.28066	8.13000	47.35563			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			8.11000	45.60221	8.09000	45.67897			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			8.07000	44.00029	8.05000	44.07865			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			8.03000	42.47100	8.01000	42.55079			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			7.99000	41.01067	7.97000	41.09173			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			7.95000	39.61581	7.93000	39.69799			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			7.91000	38.28316	7.89000	38.36632			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				101.84498		101.82161			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.58264		102.55800				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.46670		101.44312				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.33107		101.30706				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	26.90688	100.00000	26.84170				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	21.59088	100.00000	21.53858				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	31.82851	100.00000	31.75141				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	99.45946	100.00000	99.19137				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	43.83717	100.00000	43.73097				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	18.05998	100.00000	18.01623				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.43230	100.00000	20.37962				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.51261	100.00000	8.48875				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.53539	100.00000	15.49533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	12.58649	100.00000	12.55404				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.68284	100.00000	9.65787				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.15752		101.13627				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				101.07282		101.05301				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				101.48020		101.45877				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				101.55650		101.53398				0.00	0	120,000,000
Total RDFB05 SPOT										0.00	0	120,000,000
Total For RDFB05										0.00	0	120,000,000
RDFC1 On 25/11/2015 Spot Bond				101.38641		101.36687				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				102.61575		102.59623				0.00	1,200,000,000	300,000,000
Total RDFC21 SPOT										0.00	1,200,000,000	300,000,000
Total For RDFC21										0.00	1,200,000,000	300,000,000
RDFC2 On 24/03/2016 Spot Bond				100.82369		100.80346				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				101.32456		101.30504				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				101.38053		101.36021				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.14623		100.12640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.66233		101.64012				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				101.40571		101.38638				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.30517		100.28440				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				101.65656		101.62819				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	18.14619	100.00000	18.10224				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.72956	100.00000	12.69872				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	10.54660	100.00000	10.52104				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	9.74548	100.00000	9.72187				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				101.61888		101.59902				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				100.52359		100.50330				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				99.99977		99.97925				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.23727		101.21642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.63205		100.61175				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				101.43212		101.41115				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.24635		101.22469				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				100.62572		100.60610				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.31158		100.29041				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				88.61748		88.56515				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				83.29462		83.25257				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				93.19752		93.13334				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				92.52168		92.45442				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.11029		101.07975				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				83.79519		83.74661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				98.17807		98.12268			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	101.78890	12.35000	101.75521			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	13.71860	100.00000	13.68537			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				102.17361		102.14965			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.45634	100.00000	6.44087			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	35.15585	100.00000	35.07069			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	80.87912	100.00000	80.70175			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.83770	100.00000	12.80659			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	47.43812	100.00000	47.32319			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				103.50292		103.45497			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				77.64506		77.49063			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			9.29500	105.79932	9.26000	105.92860		9,295,000,000,000.00	1,000,000,000	1,260,000,000	

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 RW21 SPOT									9,295,000,000,000.00	1,000,000,000	1,260,000,000
Total For RW21									9,295,000,000,000.00	1,000,000,000	1,260,000,000
RW23 On 10/12/2023 Spot Bond			9.65500	100.61314	9.62500	100.75589			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.92000	103.91767	9.90500	104.00188			5,356,800,000,000.00	540,000,000	270,000,000
Total RW28 SPOT									5,356,800,000,000.00	540,000,000	270,000,000
Total For RW28									5,356,800,000,000.00	540,000,000	270,000,000
SBC2 On 28/04/2016 Spot Bond				97.31881		97.30974			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.11500	105.39933	8.10500	105.38901			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			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				101.58118		101.55791			0.00	40,000,000	440,000,000
Total SBK13 SPOT									0.00	40,000,000	440,000,000
Total For SBK13									0.00	40,000,000	440,000,000
SBK14 On 01/12/2017 Spot Bond			9.51000	101.99605	9.47500	102.04194			190,200,000,000.00	20,000,000	260,000,000
Total SBK14 SPOT									190,200,000,000.00	20,000,000	260,000,000
Total For SBK14									190,200,000,000.00	20,000,000	260,000,000
SBK15 On 23/01/2022 Spot Bond				100.94838		100.92720			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				101.48659		102.16167			0.00	1,200,000,000	600,000,000
Total SBK16 SPOT									0.00	1,200,000,000	600,000,000
Total For SBK16									0.00	1,200,000,000	600,000,000
SBK17 On 30/07/2024 Spot Bond				101.46519		101.35828			0.00	0	40,000,000
Total SBK17 SPOT									0.00	0	40,000,000
Total For SBK17									0.00	0	40,000,000
SBK18 On 24/10/2020 Spot Bond				99.67669		99.65262			0.00	20,000,000	10,000,000
Total SBK18 SPOT									0.00	20,000,000	10,000,000
Total For SBK18									0.00	20,000,000	10,000,000
SBK19 On 24/10/2019 Spot Bond				100.27877		100.25581			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				101.68218		101.65569			0.00	40,000,000	330,000,000
Total SBK20 SPOT									0.00	40,000,000	330,000,000
Total For SBK20									0.00	40,000,000	330,000,000
SBK21 On 28/01/2025 Spot Bond				100.20879		100.18289			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				101.81742		101.79077			0.00	40,000,000	450,000,000
Total SBK22 SPOT									0.00	40,000,000	450,000,000
Total For SBK22									0.00	40,000,000	450,000,000
SBK23 On 28/05/2027 Spot Bond			11.73500	101.32346	11.70500	101.42967		469,400,000,000.00	0.00	40,000,000	2,450,000,000
Total SBK23 SPOT								469,400,000,000.00		40,000,000	2,450,000,000
Total For SBK23								469,400,000,000.00		40,000,000	2,450,000,000
SBK9 On 10/04/2018 Spot Bond			9.08000	101.07749	9.04500	101.13399			0.00	0	2,380,000,000
Total SBK9 SPOT									0.00	0	2,380,000,000
Total For SBK9									0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.65500	105.83991	7.63500	105.82031			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.23500	105.77158	8.22500	105.74914			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			7.41500	105.86820	7.39500	105.84929			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			8.66000	102.41470	8.62500	102.45718			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			7.56000	105.85111	7.54000	105.83178			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.27500	105.76687	8.26500	105.74432			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.03642		101.01585			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.70249		100.68064			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			8.22000	104.57636	8.18500	104.62137			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.53078		100.51166			0.00	25,600,000	6,400,000
Total SBS15 SPOT									0.00	25,600,000	6,400,000
Total For SBS15									0.00	25,600,000	6,400,000
SBS16 On 22/09/2018 Spot Bond				100.90722		100.88622			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.05050		102.03032			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			9.68500	103.35536	9.65000	103.48527		4,261,400,000,000.00		440,000,000	220,000,000
Total SBS19 SPOT								4,261,400,000,000.00		440,000,000	220,000,000
Total For SBS19								4,261,400,000,000.00		440,000,000	220,000,000
SBS20 On 15/05/2026 Spot Bond			10.15000	101.56243	10.13000	101.66397			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				99.73437		101.84951			0.00	20,000,000	290,000,000
Total SBS21 SPOT									0.00	20,000,000	290,000,000
Total For SBS21									0.00	20,000,000	290,000,000
SBS23 On 23/05/2017 Spot Bond				101.65157		101.63088			0.00	32,900,000	32,900,000
Total SBS23 SPOT									0.00	32,900,000	32,900,000
Total For SBS23									0.00	32,900,000	32,900,000
SBS24 On 24/05/2019 Spot Bond				102.52347		102.50300			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.91000	101.60981	8.87500	101.69669			0.00	0	330,000,000
Total SBS25 SPOT									0.00	0	330,000,000
Total For SBS25									0.00	0	330,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	28.14168	100.00000	28.07871			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.67500	107.24059	9.64500	107.38755			3,870,000,000,000.00	400,000,000	2,970,000,000
Total SBS27 SPOT									3,870,000,000,000.00	400,000,000	2,970,000,000
Total For SBS27									3,870,000,000,000.00	400,000,000	2,970,000,000
SBS28 On 23/04/2017 Spot Bond				100.02268		100.00302			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.95000	100.43067	8.90500	100.55018			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			10.16000	88.90099	10.14000	88.99525			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.27194		100.25139			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			9.90000	100.62712	9.88000	100.73775			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.91940		100.89949			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				100.94492		100.92446			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			10.05000	104.08610	10.03000	104.17641			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.16529		100.14506			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.14672		100.12592			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			9.23000	95.62637	9.17000	95.81345			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.33000	92.78444	10.27000	93.09935			206,600,000,000.00	20,000,000	1,740,000,000
Total SBS38 SPOT									206,600,000,000.00	20,000,000	1,740,000,000
Total For SBS38									206,600,000,000.00	20,000,000	1,740,000,000
SBS39 On 29/01/2030 Spot Bond			11.01000	90.87359	10.99500	90.94707			440,400,000,000.00	40,000,000	390,000,000
Total SBS39 SPOT									440,400,000,000.00	40,000,000	390,000,000
Total For SBS39									440,400,000,000.00	40,000,000	390,000,000
SBS4 On 16/11/2021 Spot Bond			9.62500	97.11989	9.59000	97.25262			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			7.50500	104.30903	7.49500	104.29716			17,608,730,833,000.00	2,346,266,600	1,973,133,300
Total SBS9 SPOT									17,608,730,833,000.00	2,346,266,600	1,973,133,300
Total For SBS9									17,608,730,833,000.00	2,346,266,600	1,973,133,300
SBSI11 On 07/12/2023 Spot Bond			2.13500	281.14029	2.14000	281.00353			85,400,000,000.00	40,000,000	20,000,000
Total SBSI11 SPOT									85,400,000,000.00	40,000,000	20,000,000
Total For SBSI11									85,400,000,000.00	40,000,000	20,000,000
SBSI12 On 31/01/2017 Spot Bond			1.43500	133.03128	1.43500	133.01483			28,700,000,000.00	20,000,000	10,000,000
Total SBSI12 SPOT									28,700,000,000.00	20,000,000	10,000,000
Total For SBSI12									28,700,000,000.00	20,000,000	10,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.25503	100.00000	24.19627			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.48396		100.46388			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	37.08274	100.00000	36.99290				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.09500	131.75967	2.09500	131.74105				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.19081	6.50000	102.17295				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.32075		102.29978				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.19029		102.16897				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			8.76000	100.85235	8.72500	100.88891				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				101.85532		101.83313				0.00	0	1,000,000
Total SHS06 SPOT										0.00	0	1,000,000
Total For SHS06										0.00	0	1,000,000
SHS07 On 10/04/2016 Spot Bond				100.66363		100.64283				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				100.85431		100.83379				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	39.59249	100.00000	39.49657				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.13486		101.11359				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				101.67454		101.65419				0.00	0	1,000,000,000
Total SHS14 SPOT										0.00	0	1,000,000,000
Total For SHS14										0.00	0	1,000,000,000
SHS16 On 29/06/2016 Spot Bond			100.00000	56.00730	100.00000	55.87162				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	43.51633	100.00000	43.41092				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	45.05572	100.00000	44.94657				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			9.60000	105.10891	9.56500	105.14785				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.33361		100.31052				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				101.60294		101.58034				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				100.77447		100.75305				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				100.80440		100.78216				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.82500	100.99391	9.79000	101.10124				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.76472		100.74222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.16500	105.97481	8.15500	105.96119				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.23000	98.39265	9.19500	102.79623				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			8.66000	102.41470	8.62500	102.45718				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				101.56884		101.54789				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				101.55097		101.53125				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				101.95323		101.93263				0.00	10,180,000,000	5,090,000,000
Total SPDA4 SPOT										0.00	10,180,000,000	5,090,000,000
Total For SPDA4										0.00	10,180,000,000	5,090,000,000
SPDA5 On 21/08/2024 Spot Bond				101.52291		101.50198				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.56427		101.54279				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.50096		99.55781				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			8.36000	102.05875	8.32500	102.06594				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.53807		100.51835				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.39628		100.37524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.51500	97.01243	9.48000	97.11377				0.00	0	440,000,000
Total SSA06 SPOT										0.00	0	440,000,000
Total For SSA06										0.00	0	440,000,000
SSN00 On 01/03/2017 Spot Bond				101.44381		101.42146				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				100.89288		100.87009				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.20287		100.18074				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			9.49500	90.52767	9.46000	90.64424				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			9.49500	90.52767	9.46000	90.64424				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			9.22000	93.35454	9.18000	93.46880				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				101.04513		101.02304				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			8.14000	103.40105	8.10500	103.44556				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			2.26500	115.28722	2.26500	115.27039				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2018 Spot Bond			8.89000	98.41939	8.85500	98.49481				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	101.63600	8.50000	101.61278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			10.29000	102.65582	10.27000	102.76145				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				101.26598		101.24609				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			10.53000	76.25377	10.51500	76.32319			55,598,400,000,000.00	5,280,000,000	2,640,000,000	
Total SSN021 SPOT									55,598,400,000,000.00	5,280,000,000	2,640,000,000	
Total For SSN021									55,598,400,000,000.00	5,280,000,000	2,640,000,000	
SSN021 On 21/01/2019 Spot Bond				100.29731		100.27562			0.00	0	0	
Total SSN024 SPOT									0.00	0	0	
Total For SSN024									0.00	0	0	
SSN024 On 16/01/2019 Spot Bond				100.37777		100.35704			0.00	0	0	
Total SSN026 SPOT									0.00	0	0	
Total For SSN026									0.00	0	0	
SSN026 On 25/09/2019 Spot Bond				100.90084		100.87846			0.00	0	0	
Total SSN027 SPOT									0.00	0	0	
Total For SSN027									0.00	0	0	
SSN027 On 16/10/2019 Spot Bond				100.42454		100.40147			0.00	0	0	
Total SSN028 SPOT									0.00	0	0	
Total For SSN028									0.00	0	0	
SSN028 On 07/12/2023 Spot Bond				100.91863		100.89252			0.00	0	0	
Total SSN029 SPOT									0.00	0	0	
Total For SSN029									0.00	0	0	
SSN029 On 24/05/2017 Spot Bond				101.53983		101.51750			0.00	0	0	
Total SSN030 SPOT									0.00	0	0	
Total For SSN030									0.00	0	0	
SSN030 On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total SSN031 SPOT									0.00	0	0	
Total For SSN031									0.00	0	0	
SSN031 On 17/03/2020 Spot Bond				101.06185		101.03910			0.00	0	0	
Total SSN033 SPOT									0.00	0	0	
Total For SSN033									0.00	0	0	
SSN033 On 02/06/2020 Spot Bond				101.42102		101.39867			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				99.61875		99.60059				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				100.00000	0.00000	98.39878				0.00	10,000,000,000	5,000,000,000
Total SY1239 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SY1239										0.00	10,000,000,000	5,000,000,000
SY1240 On 14/08/2015 Spot Bond				99.84052		99.82280				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				99.77095		99.75333				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				99.78732		99.76960				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				99.78793		99.77025				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				99.76960		99.75188				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				99.71643		99.69871				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				99.59188		99.57413				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 08/09/2015 Spot Bond				99.39351		99.37567				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY1249 On 10/09/2015 Spot Bond				99.36146		99.34372				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY1250 On 16/09/2015 Spot Bond				99.26031		99.24269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				98.64639		98.62858				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY1253 On 19/08/2015 Spot Bond				99.75477		99.73725				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				98.48936		98.47116				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY1255 On 28/10/2015 Spot Bond				98.47034		98.45213				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY1256 On 03/11/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.62500	105.18091	6.60500	105.16526			559,150,000,000.00		84,400,000	84,400,000
Total SZ18 SPOT									559,150,000,000.00		84,400,000	84,400,000
Total For SZ18									559,150,000,000.00		84,400,000	84,400,000
SZ25 On 30/09/2025 Spot Bond			8.90000	103.76154	8.88000	103.86951				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.55393		101.53258				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				101.64152		101.61959				0.00	740,000,000	740,000,000
Total T12A11 SPOT										0.00	740,000,000	740,000,000
Total For T12A11										0.00	740,000,000	740,000,000
T12A12 On 21/02/2048 Spot Bond			9.45000	100.54190	9.41000	100.65330				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	64.88769	100.00000	64.73049				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.28248		100.26320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.03618		100.01817				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.84197		100.82154				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				100.81868		100.79974				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				100.86052		100.84063				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				101.45996						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	90.49728	100.00000	90.36593				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.15417		100.13487				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.15524		100.13580				0.00	0	200,000,000
Total TFS134 SPOT										0.00	0	200,000,000
Total For TFS134										0.00	0	200,000,000
TFS135 On 06/07/2018 Spot Bond				100.59521		100.57470				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.61055		100.58952				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.81500	101.00389	7.80500	100.99219				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.29538		100.27469				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.30389		100.28266			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.37639	7.83000	100.35544			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.29070		100.27030			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.30134		100.28027			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.28335		100.26133			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.29070		100.27030			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.30134		100.28027			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.34469	7.16000	100.32551			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.32216		100.29978			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.32046		100.29820			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.36114		100.33632			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.35564		100.33117			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.52063		100.48577				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.50188		100.46820				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.29027		100.26990				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.30389		100.28266				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.41883	8.73000	100.39551				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.03814		100.01765				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.30134		100.28027				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.05000	98.23404	9.01500	98.29827				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				99.87985		99.85936				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.31019		100.28918				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.32301		100.30058				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.31833		100.29620				0.00	700,000,000	700,000,000
Total TH11B2 SPOT										0.00	700,000,000	700,000,000
Total For TH11B2										0.00	700,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.32576		100.30377			0.00	1,400,000,000	1,400,000,000
Total TH11B3 SPOT									0.00	1,400,000,000	1,400,000,000
Total For TH11B3									0.00	1,400,000,000	1,400,000,000
TH11C On 18/07/2041 Spot Bond				100.36029		100.33553			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.35860		100.33394			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.35340		100.32969			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.49144		100.45842			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.49311		100.45998			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.49754		100.46481			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A On 21/08/2048 Spot Bond				101.53325		101.51218			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.58495		101.56318			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.40000	103.41192	9.36000	103.51733			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.55393		101.53258			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.62632		101.60399			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			9.31000	101.33819	9.27000	101.44312			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.55854		101.53772			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.64152		101.61959			0.00	130,000,000	130,000,000
Total TH12A8 SPOT									0.00	130,000,000	130,000,000
Total For TH12A8									0.00	130,000,000	130,000,000
TH12A9 On 21/02/2048 Spot Bond			9.42000	100.14266	9.38000	100.24790			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.71934		101.69576			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				101.71934		101.69576			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.73486		101.71168			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				101.73486		101.71168			0.00	290,000,000	290,000,000
Total TH12B4 SPOT									0.00	290,000,000	290,000,000
Total For TH12B4									0.00	290,000,000	290,000,000
TH12C1 On 21/08/2019 Spot Bond				101.88465		101.85880			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.88465		101.85880			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				101.90074		101.87534			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C4 On 21/02/2048 Spot Bond				101.89867		101.87329			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				102.55498		102.51993			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				102.55498		102.51993			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				102.75908		102.72479			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				102.56154		102.52724			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.31062		100.28959			0.00	440,000,000	440,000,000
Total TH9A10 SPOT									0.00	440,000,000	440,000,000
Total For TH9A10									0.00	440,000,000	440,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	6.02974	101.06155	6.01499			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.48963		100.46991			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A: On 18/01/2016 Spot Bond				100.30413		100.28350			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				100.62753		100.60751			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.30413		100.28350			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.30846		100.28756			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.31062		100.28959			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.30154		100.28107			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.30846		100.28756			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.33224		100.30985			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.33224		100.30985			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.33224		100.30985			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.36678		100.34223			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.37541		100.35032			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.36463		100.34021			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.53658		100.50141			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.54729		100.51144			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.54300		100.50743			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			9.68000	89.54458	9.64000	89.65180		3,678,400,000,000.00		380,000,000	20,000,000
Total TL20 SPOT								3,678,400,000,000.00		380,000,000	20,000,000
Total For TL20								3,678,400,000,000.00		380,000,000	20,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			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			8.36000	103.87219	8.32500	103.92127		41,800,000,000,000.00		5,000,000,000	18,000,000,000
Total TN17 SPOT								41,800,000,000,000.00		5,000,000,000	18,000,000,000
Total For TN17								41,800,000,000,000.00		5,000,000,000	18,000,000,000
TN20 On 17/09/2020 Spot Bond			9.66500	107.31014	9.63000	107.42448			0.00	0	12,058,700,000
Total TN20 SPOT									0.00	0	12,058,700,000
Total For TN20									0.00	0	12,058,700,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.52014	100.00000	1.51646			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			9.92000	107.51903	9.89000	107.66282			0.00	0	11,370,000,000
Total TN23 SPOT									0.00	0	11,370,000,000
Total For TN23									0.00	0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			10.01000	101.19052	9.99000	101.28550			0.00	0	13,200,000,000
Total TN25 SPOT									0.00	0	13,200,000,000
Total For TN25									0.00	0	13,200,000,000
TN27 On 14/11/2027 Spot Bond			10.05000	93.97172	10.03000	94.07824			0.00	0	9,870,000,000
Total TN27 SPOT									0.00	0	9,870,000,000
Total For TN27									0.00	0	9,870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			10.43000	103.88232	10.41500	103.96714			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.73000	103.60658	10.72000	103.66371			0.00	0	100,000,000
Total TN40 SPOT									0.00	0	100,000,000
Total For TN40									0.00	0	100,000,000
TNF16 On 10/06/2016 Spot Bond				101.10299		101.08311			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				101.39319		101.37238			0.00	0	436,863,200
Total TNF18 SPOT									0.00	0	436,863,200
Total For TNF18									0.00	0	436,863,200
TORQ2 On 15/04/2022 Spot Bond				99.76018		101.67258			0.00	6,540,000,000	3,270,000,000
Total TORQ2 SPOT									0.00	6,540,000,000	3,270,000,000
Total For TORQ2									0.00	6,540,000,000	3,270,000,000
TORQ3 On 15/04/2022 Spot Bond				99.75413		101.71470			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				99.75341		101.71905			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				99.72320		101.92703			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				99.66100		102.35848			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				99.75381		101.71691			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.48200	10.00000	111.45300			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.58911		100.56891			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.60129		100.58068				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.15734		100.13699				0.00	0	1,000,000,000
Total TPDA04 SPOT										0.00	0	1,000,000,000
Total For TPDA04										0.00	0	1,000,000,000
TPDA0: On 10/04/2019 Spot Bond				100.19358		100.17290				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	100.13394	10.00000	100.10714				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	100.13060	9.75000	100.10447				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	10.12994	100.00000	10.10382				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.00506		100.98435				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.06690		101.04495				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	8.67321	100.00000	8.65220				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.24019	100.00000	9.21781				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.10123		101.07859				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	9.58038	100.00000	9.55718				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				101.10810		101.08531			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	9.86387	100.00000	9.83998			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.29997		101.27334			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	13.32246	100.00000	13.29018			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				101.72278		101.68760			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	17.12124	100.00000	17.07976			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	12.70027	100.00000	12.66950			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSP172 On 06/08/2015 Spot Bond				99.98154		99.96309			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				99.71982		99.70114			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				99.45660		99.43786			0.00	0	0
Total TSP174 SPOT									0.00	0	0
Total For TSP174									0.00	0	0
TSP175 On 17/09/2015 Spot Bond				105.44312		105.40452			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				104.23466		104.19651			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP17ε On 29/10/2015 Spot Bond				98.40384		98.38506			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP17ϵ On 26/11/2015 Spot Bond				97.90682		97.88830			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP18ϵ On 10/12/2015 Spot Bond				97.60367		97.58480			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181ϵ On 21/01/2016 Spot Bond				96.89098		96.87258			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP18ϵ On 04/02/2016 Spot Bond				96.66050		96.64225			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TSP18ϵ On 18/02/2016 Spot Bond				96.33202		96.31340			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP18ϵ On 03/03/2016 Spot Bond				96.02283		96.00398			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP18ϵ On 17/03/2016 Spot Bond				95.67291		95.65368			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP18ϵ On 31/03/2016 Spot Bond				95.40372		95.38449			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP18ϵ On 12/11/2015 Spot Bond				98.20342		98.18527			0.00	0	0
Total TSP189 SPOT									0.00	0	0
Total For TSP189									0.00	0	0
TSP19ϵ On 12/05/2016 Spot Bond				94.64250		94.62344			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191ϵ On 26/05/2016 Spot Bond				94.32172		94.30247			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP192 On 09/06/2016 Spot Bond				93.98495		93.96548				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				97.07754		97.05950				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.57537	100.00000	15.53764				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.79274		100.77365				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.34204		100.32313				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				99.98088		99.96177				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				101.42308		101.40507				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				101.28712		101.26925				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				101.15428		101.13624				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				101.26096		101.24295				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				101.30911		101.28982				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC10 On 12/10/2015 Spot Bond				100.47071		100.45260			0.00	0	0
Total TWC105 SPOT									0.00	0	0
Total For TWC105									0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.41639		100.39829			0.00	0	0
Total TWC106 SPOT									0.00	0	0
Total For TWC106									0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.38082		100.36188			0.00	0	0
Total TWC107 SPOT									0.00	0	0
Total For TWC107									0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.38019		100.36208			0.00	0	0
Total TWC108 SPOT									0.00	0	0
Total For TWC108									0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.36208		100.34398			0.00	0	0
Total TWC109 SPOT									0.00	0	0
Total For TWC109									0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.17006		100.15113			0.00	0	0
Total TWC110 SPOT									0.00	0	0
Total For TWC110									0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.22192		100.20342			0.00	0	0
Total TWC111 SPOT									0.00	0	0
Total For TWC111									0.00	0	0
TWC11 On 27/08/2015 Spot Bond				100.14428		100.12625			0.00	0	0
Total TWC114 SPOT									0.00	0	0
Total For TWC114									0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				101.27702		101.25707			0.00	0	0
Total TWCJ19 SPOT									0.00	0	0
Total For TWCJ19									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.46050		100.44048			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCM1 On 26/08/2015 Spot Bond				101.17532		101.15696			0.00	0	0
Total TWCM19 SPOT									0.00	0	0
Total For TWCM19									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.42081		100.40251			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.32500	110.39503	9.29000	110.52302			0.00	0	300,000,000
Total UG21 SPOT									0.00	0	300,000,000
Total For UG21									0.00	0	300,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.63616	100.00000	7.62104			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.83413	100.00000	8.80656			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	7.46093	100.00000	7.44616			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.73336	100.00000	8.70609			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC07 On 04/09/2015 Spot Bond				101.70351		101.68370			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	92.40506	100.00000	92.17172			0.00	0	0
Total VKC07U SPOT									0.00	0	0
Total For VKC07U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				102.59595		102.57614			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				100.79423		100.77375			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.13674		100.11721			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				99.87901		99.85842			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE03 On 08/05/2017 Spot Bond				99.87892		99.85830				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				100.74017		100.71972				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				100.76029		100.73929				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				99.88100		99.86072				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.21230		101.19042				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	7.17232	100.00000	7.15812				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.45940	100.00000	8.43299				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	6.99709	100.00000	6.98323				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.35862	100.00000	8.33253				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	0.00036	100.00000	0.00036				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			7.30500	106.30321	7.29500	106.29061				0.00	0	8,900,000,000
Total WS04 SPOT										0.00	0	8,900,000,000
Total For WS04										0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.36500	241.62693	1.36500	241.59753				0.00	0	105,100,000
Total WS05 SPOT										0.00	0	105,100,000
Total For WS05										0.00	0	105,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			7.76000	103.72708	7.72500	103.76474			0.00	0	5,000,000,000
Total WSP2 SPOT									0.00	0	5,000,000,000
Total For WSP2									0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.13500	104.45389	8.10000	104.54622			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			8.42500	103.90274	8.38500	104.03753			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			8.62500	103.35169	8.59000	103.48733		7,762,500,000,000.00	900,000,000	4,000,000,000	
Total WSP5 SPOT								7,762,500,000,000.00	900,000,000	4,000,000,000	
Total For WSP5								7,762,500,000,000.00	900,000,000	4,000,000,000	
Z020 On 19/10/2015 Spot Bond			6.04500	98.77312	6.02500	98.76102			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.52500	73.58592	7.49000	73.67434			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	82.76644	100.00000	82.57919			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	45.81756	100.00000	45.73064			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									34,890,531,349,834,000,004,526,492,303,000	905,276,020,200	905,276,020,200
Total for SPOT :									34,890,531,349,834,000.00	526,492,303,000	905,276,020,200
Total Futures									34 890 540 204 743 000.00	526,492,333,631	905,276,527,565
Total Options									0.00	0	78,631
Grand Total:									34,890,540,204,743,000.00	526,492,333,631	905,276,606,196